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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/06/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/08/2014 Bond Future			123.91890	123.91890	124.02370	124.02370			0.00	0	0
EL28 On 06/11/2014 Bond Future			124.31204	124.31204	124.41871	124.41871			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			10,033.70000	10.03370	9,928,900		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			10,023.70000	10.02370	9,918,900		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			10,013.70000	10.01370	9,908,900		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			2,408.71000	2.40871	2,302,040		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			2,428.71000	2.42871	2,322,040		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			2,418.71000	2.41871	2,312,040		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/08/2014	Bond Future			9.74165	83.77575	9.71736	83.95338			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.84349	81.24805	9.81838	81.42854			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.94569	82.50868	9.91973	82.69209			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			3,075.72000	3.07572	2,898,090		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Call			3,144.65000	3.14465	2,967,020		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Call			3,006.69000	3.00669	2,829,060		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			3,288.15000	3.28815	3,107,660		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			3,355.60000	3.35560	3,175,110		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			3,422.95000	3.42295	3,242,460		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			565.01000	0.56501	381,600		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			634.97000	0.63497	451,560		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			494.96000	0.49496	311,550		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			116.99769	116.99769	116.96028	116.96028			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.76766	118.76766	118.72990	118.72990			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			7,970.28000	7.97028	8,007,690		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			7,960.28000	7.96028	7,997,690		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			7,950.28000	7.95028	7,987,690		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			1,739.90000	1.73990	1,777,660		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			1,729.90000	1.72990	1,767,660		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			1,719.90000	1.71990	1,757,660		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			121.86012	121.86012	121.82021	121.82021			0.00	0	725
I2038	On	06/11/2014			123.70358	123.70358	123.66338	123.66338			0.00	0	0
Total I2038 Future											0.00	0	725
I2038	On	07/08/2014	105.99	Call			15,830.21000	15.83021	15,870,120		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			15,820.21000	15.82021	15,860,120		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			15,810.21000	15.81021	15,850,120		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			3,673.38000	3.67338	3,713,580		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			3,663.38000	3.66338	3,703,580		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			3,653.38000	3.65338	3,693,580		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			121.86806	121.86806	121.82861	121.82861			0.00	0	5,218
I2046	On	06/11/2014			122.36623	122.36623	122.32637	122.32637			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			17,398.61000	17.39861	17,438,060		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			17,388.61000	17.38861	17,428,060		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			17,378.61000	17.37861	17,418,060		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			17,896.37000	17.89637	17,936,230		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			17,886.37000	17.88637	17,926,230		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			17,876.37000	17.87637	17,916,230		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			127.25386	127.25386	127.21227	127.21227			0.00	0	2,720
I2050	On	06/11/2014			129.17858	129.17858	129.13681	129.13681			0.00	0	0
Total I2050 Future											0.00	0	2,720
I2050	On	07/08/2014	112.01	Call			15,202.27000	15.20227	15,243,860		0.00	0	0

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			15,222.27000	15.22227	15,263,860		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			15,212.27000	15.21227	15,253,860		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			3,146.81000	3.14681	3,188,580		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			3,136.81000	3.13681	3,178,580		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			3,126.81000	3.12681	3,168,580		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,720
R157	On	07/08/2014	Bond Future			6.77866	112.44972	6.74684	112.48447		1.00	0.00	0	6,048
R157	On	06/11/2014	Bond Future			7.00716	107.32448	6.96504	107.35995		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.36098	108.98996	7.29941	109.02624		1.00	0.00	0	0
Total R157 Future												0.00	0	6,048
R157	On	07/08/2014	Bond Future	6.75	Call			166.15000	0.16615	147,530	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			162.70000	0.16270	178,830	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			171.86000	0.17186	152,870	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			157.49000	0.15749	173,250	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			160.72000	0.16072	142,470	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			168.19000	0.16819	184,690	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			713.36000	0.71336	742,700	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			58.71000	0.05871	52,470	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			706.24000	0.70624	735,470	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			60.12000	0.06012	53,770	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			699.15000	0.69915	728,270	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			57.32000	0.05732	51,190	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			938.76000	0.93876	908,380	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			84.32000	0.08432	90,220	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			929.19000	0.92919	898,930	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			86.36000	0.08636	92,380	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			933.97000	0.93397	903,660	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			85.33000	0.08533	91,300	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			8.37606	117.62867	8.34640	117.87963		9.70	0.00	0	48,317
R186	On	06/11/2014	Bond Future			8.45550	119.39350	8.42472	119.64846		10.29	0.00	0	103
R186	On	05/02/2015	Bond Future			8.53223	115.95020	8.50028	116.20932		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												0.00	0	48,420
R186	On	07/08/2014	Bond Future	8.70	Put			594.42000	0.59442	641,930	9.81	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.30	Put			1,866.14000	1.86614	1,985,510	9.63	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			7,019.75000	7.01975	6,776,850	10.07	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			88.85000	0.08885	96,910	10.07	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			2,038.46000	2.03846	1,880,410	9.68	0.00	0	0
R186	On	07/08/2014	Bond Future	8.43	Put			1,333.03000	1.33303	1,425,940	9.68	0.00	0	105
R186	On	07/08/2014	Bond Future	8.70	Call			3,537.91000	3.53791	3,334,460	9.81	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			1,820.82000	1.82082	1,938,100	9.63	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			4,997.44000	4.99744	4,770,150	9.93	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			274.82000	0.27482	298,490	9.93	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			1,432.89000	1.43289	1,303,400	9.62	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			1,912.19000	1.91219	2,033,660	9.62	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			1,472.02000	1.47202	1,340,430	9.63	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Put			6,671.64000	6.67164	6,904,380	9.36	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			576.03000	0.57603	505,230	9.51	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			3,563.55000	3.56355	3,743,710	9.51	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			1,283.26000	1.28326	1,162,160	9.61	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.25	Put			2,104.15000	2.10415	2,234,010	9.61	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			1,511.80000	1.51180	1,378,120	9.63	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Call			100.78000	0.10078	82,560	9.36	0.00	0	210
R186	On	06/11/2014	Bond Future	8.14	Call			1,984.43000	1.98443	1,876,870	10.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			4,380.27000	4.38027	4,527,670	10.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			2,016.84000	2.01684	1,908,150	10.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			4,327.37000	4.32737	4,473,640	10.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			2,049.58000	2.04958	1,939,750	10.17	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			4,274.89000	4.27489	4,420,020	10.17	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,914.47000	6.91447	6,705,630	10.60	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			954.75000	0.95475	1,000,870	10.60	0.00	0	2,010
R186	On	05/02/2015	Bond Future	9.00	Call			6,289.70000	6.28970	6,109,300	11.04	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			2,327.99000	2.32799	2,406,710	11.04	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			5,027.22000	5.02722	4,866,290	10.92	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			3,102.65000	3.10265	3,200,840	10.92	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			5,073.12000	5.07312	4,911,410	10.92	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			3,069.24000	3.06924	3,166,650	10.92	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			5,119.59000	5.11959	4,957,090	10.93	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			3,036.47000	3.03647	3,133,090	10.93	0.00	0	0
Total R186 Option												0.00	0	17,170
Total For R186												0.00	0	65,590
R197	On	07/08/2014	Bond Future			286.27584	286.27584	286.18540	286.18540			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			290.60605	290.60605	290.51489	290.51489			0.00	0	0
Total R197 Future												0.00	0	905
R197	On	07/08/2014	Bond Future	270.01	Call			16,175.40000	16.17540	16,265,840		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			16,195.40000	16.19540	16,285,840		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			16,185.40000	16.18540	16,275,840		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			5,504.89000	5.50489	5,596,050		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			5,524.89000	5.52489	5,616,050		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			5,514.89000	5.51489	5,606,050		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			5.98411	102.18045	5.93668	102.19748		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			63.05000	0.06305	57,270	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			288.62000	0.28862	299,870	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			61.10000	0.06110	55,440	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			293.88000	0.29388	305,250	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			62.07000	0.06207	56,350	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			291.24000	0.29124	302,550	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			229.39359	229.39359	229.32008	229.32008		10.28	0.00	0	44,627
R202	On	06/11/2014	Bond Future			232.86352	232.86352	232.78915	232.78915			0.00	0	0
Total R202 Future												0.00	0	44,627
R202	On	07/08/2014	Bond Future	208.01	Call			21,327.18000	21.32718	21,398,810	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			17.10000	0.01710	15,220	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Call			21,347.05000	21.34705	21,418,690	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			16.97000	0.01697	15,100	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			21,337.12000	21.33712	21,408,750	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			17.04000	0.01704	15,160	10.65	0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			5,799.15000	5.79915	5,873,520		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			5,789.15000	5.78915	5,863,520		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			5,779.15000	5.77915	5,853,520		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			8.22161	100.61136	8.18685	100.81833		7.95	0.00	0	12,508
R2023	On	06/11/2014	Bond Future			8.31193	98.20067	8.27565	98.41095		8.65	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.40184	99.72402	8.36392	99.93775		8.77	0.00	0	0
Total R2023 Future												0.00	0	12,508
R2023	On	07/08/2014	Bond Future	8.49	Call			2,280.33000	2.28033	2,120,730	8.07	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			493.98000	0.49398	541,350	8.07	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			2,323.18000	2.32318	2,162,330	8.07	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			478.62000	0.47862	524,740	8.07	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Call			2,366.36000	2.36636	2,204,300	8.08	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Put			463.63000	0.46363	508,540	8.08	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			3,116.22000	3.11622	2,975,120	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			1,313.28000	1.31328	1,382,460	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			3,152.61000	3.15261	3,010,680	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			1,293.02000	1.29302	1,361,370	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			3,189.20000	3.18920	3,046,450	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			1,273.00000	1.27300	1,340,530	8.69	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,859.66000	1.85966	1,933,870	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			3,987.52000	3.98752	3,847,390	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,839.23000	1.83923	1,912,830	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			4,022.11000	4.02211	3,881,350	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,818.99000	1.81899	1,891,960	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			3,953.08000	3.95308	3,813,560	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			7.37497	105.73218	7.33444	105.84421		3.03	52,866,090.00	500	24,601
R203	On	06/11/2014	Bond Future			7.50616	103.15539	7.46150	103.26931		3.13	0.00	0	200
R203	On	05/02/2015	Bond Future			7.64659	104.75578	7.59694	104.87167		3.09	0.00	0	0
Total R203 Future												52,866,090.00	500	24,801
R203	On	07/08/2014	Bond Future	6.84	Call			64.24000	0.06424	50,290	2.94	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,443.20000	1.44320	1,541,280	2.94	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			406.26000	0.40626	352,170	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			529.27000	0.52927	587,210	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			419.17000	0.41917	364,000	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			514.48000	0.51448	571,340	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			432.34000	0.43234	376,090	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			499.97000	0.49997	555,750	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			239.68000	0.23968	213,930	3.04	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,789.59000	1.78959	1,877,760	3.04	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			316.27000	0.31627	284,640	3.06	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,554.64000	1.55464	1,636,930	3.06	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			228.48000	0.22848	203,650	3.04	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,830.43000	1.83043	1,919,520	3.04	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			234.03000	0.23403	208,750	3.04	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,809.96000	1.80996	1,898,600	3.04	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,125.35000	2.12535	2,037,720	3.18	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			408.09000	0.40809	436,350	3.18	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,142.79000	2.14279	2,054,870	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			402.67000	0.40267	430,640	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,160.29000	2.16029	2,072,060	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			397.32000	0.39732	424,980	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,136.25000	1.13625	1,072,660	3.08	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			919.16000	0.91916	971,460	3.08	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												52,866,090.00	500	24,961
R2030	On	07/08/2014	Bond Future			8.90939	92.69925	8.88496	92.89141			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			8.99032	94.09078	8.96509	94.28598			0.00	0	0
R2030	On	05/02/2015	Bond Future			9.07023	91.54352	9.04415	91.74192			0.00	0	0
Total R2030 Future												0.00	0	4,308
R2030	On	07/08/2014	Bond Future	8.99	Call			822.19000	0.82219	630,030		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			899.91000	0.89991	707,750		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			977.54000	0.97754	785,380		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			347.06000	0.34706	151,860		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			192.73000	0.19273	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	2,470		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			269.94000	0.26994	74,740		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			1,475.02000	1.47502	1,276,620		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			1,549.42000	1.54942	1,351,020		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			1,623.73000	1.62373	1,425,330		0.00	0	0

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			9.11659	94.42068	9.08705	94.68844				0.00	0	10,102
R2037 On 06/11/2014 Bond Future			9.19325	95.83808	9.16280	96.11009				0.00	0	0
R2037 On 05/02/2015 Bond Future			9.26889	93.06746	9.23748	93.34392				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			429.01000	0.42901	696,770			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			337.57000	0.33757	605,330			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			246.27000	0.24627	514,030			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Call			4,536.56000	4.53656	4,264,550			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Call			4,619.17000	4.61917	4,347,160			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Call			4,701.66000	4.70166	4,429,650			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			2,186.01000	2.18601	1,909,550			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Call			2,270.88000	2.27088	1,994,420			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Call			2,355.62000	2.35562	2,079,160			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			7.63027	102.47061	7.58491	102.63775		4.45		0.00	0	14,498
R204 On 06/11/2014 Bond Future			7.74147	104.00801	7.69277	104.17785		4.43		0.00	0	200
R204 On 05/02/2015 Bond Future			7.85301	101.58679	7.80053	101.75946		4.59		0.00	0	0
Total R204 Future										0.00	0	14,698
R204 On 07/08/2014 Bond Future	7.44	Call			426.28000	0.42628	360,450	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.44	Put			962.51000	0.96251	1,063,820	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Call			440.45000	0.44045	373,150	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Put			939.57000	0.93957	1,039,410	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Call			454.94000	0.45494	386,160	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Put			916.96000	0.91696	1,015,320	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Call			1,084.95000	1.08495	969,730	4.46		0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Put			368.47000	0.36847	420,390	4.46		0.00	0	530
R204 On 06/11/2014 Bond Future	7.99	Call			1,735.44000	1.73544	1,623,800	4.48		0.00	0	0
R204 On 06/11/2014 Bond Future	7.99	Put			704.30000	0.70430	762,500	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			286.58000	0.28658	253,090	4.29	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,776.83000	2.77683	2,913,180	4.29	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			293.59000	0.29359	259,470	4.29	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,747.89000	2.74789	2,883,610	4.29	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			300.72000	0.30072	265,970	4.29	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,719.07000	2.71907	2,854,160	4.29	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,337.81000	2.33781	2,222,360	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			870.69000	0.87069	927,910	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,359.34000	2.35934	2,243,350	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			859.88000	0.85988	916,560	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,316.38000	2.31638	2,201,470	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			881.61000	0.88161	939,370	4.65	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												0.00	0	16,498
R2048	On	07/08/2014	Bond Future			9.22322	99.03236	9.19360	99.32544			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			9.29969	96.09214	9.26916	96.38975			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.37543	97.58285	9.34393	97.88536			0.00	0	0
Total R2048 Future												0.00	0	14,129
R2048	On	07/08/2014	Bond Future	9.66	Call			4,434.54000	4.43454	4,141,460		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Call			4,252.02000	4.25202	3,958,940		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Call			4,343.36000	4.34336	4,050,280		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			4,320.54000	4.32054	4,022,930		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			4,410.35000	4.41035	4,112,740		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			4,230.57000	4.23057	3,932,960		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			1,481.91000	1.48191	1,179,400		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			1,575.43000	1.57543	1,272,920		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			1,388.21000	1.38821	1,085,700		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			7.86690	97.86096	7.83728	97.98773		5.76	0.00	0	32,970
R207	On	06/11/2014	Bond Future			7.96823	99.32958	7.93682	99.45847		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			8.07050	97.22929	8.03710	97.36036		6.01	0.00	0	0
R207	On	07/05/2015	Bond Future			8.14609	98.89871	8.11039	99.03258		6.00	0.00	0	0
Total R207 Future												0.00	0	33,070
R207	On	07/08/2014	Bond Future	7.69	Call			539.11000	0.53911	484,290	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,172.46000	1.17246	1,244,410	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			555.72000	0.55572	499,830	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,145.91000	1.14591	1,216,790	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			572.68000	0.57268	515,710	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,119.73000	1.11973	1,189,530	5.69	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			498.33000	0.49833	463,620	5.65	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,987.46000	2.98746	3,081,640	5.65	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			508.74000	0.50874	473,500	5.65	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,955.53000	2.95553	3,049,180	5.65	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			519.30000	0.51930	483,540	5.66	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,923.77000	2.92377	3,016,900	5.66	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			2,873.79000	2.87379	2,784,720	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,114.67000	1.11467	1,156,670	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			2,899.19000	2.89919	2,809,740	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,101.67000	1.10167	1,143,290	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			2,924.69000	2.92469	2,834,860	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,088.79000	1.08879	1,130,030	6.09	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,511.99000	2.51199	2,435,400	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			1,952.45000	1.95245	2,009,730	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,550.13000	1.55013	1,492,950	5.88	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			2,990.74000	2.99074	3,067,430	5.88	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,470.91000	2.47091	2,395,030	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			1,985.94000	1.98594	2,043,930	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,491.22000	2.49122	2,414,980	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1,968.96000	1.96896	2,026,590	6.00	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												0.00	0	33,136
R208	On	07/08/2014	Bond Future			8.03148	95.96599	8.00182	96.11036		6.69	0.00	0	16,437
R208	On	06/11/2014	Bond Future			8.12790	94.00784	8.09671	94.15459		7.13	0.00	0	100
R208	On	05/02/2015	Bond Future			8.22296	95.46633	8.19012	95.61554		7.09	0.00	0	0
Total R208 Future												0.00	0	16,537
R208	On	07/08/2014	Bond Future	7.80	Put			1,505.58000	1.50558	1,594,110	6.57	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			532.68000	0.53268	475,640	6.57	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,473.02000	1.47302	1,560,350	6.57	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			1,755.93000	1.75593	1,644,960	6.70	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			412.52000	0.41252	445,920	6.70	0.00	0	630

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/08/2014	Bond Future	7.79	Call			499.50000	0.49950	444,860	6.57	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			1,538.54000	1.53854	1,628,270	6.57	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			515.91000	0.51591	460,070	6.57	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			531.87000	0.53187	494,500	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,639.33000	3.63933	3,748,710	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			543.18000	0.54318	505,240	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,601.63000	3.60163	3,710,440	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,764.22000	2.76422	2,659,620	7.21	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			888.27000	0.88827	930,420	7.21	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			520.73000	0.52073	483,940	6.92	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,677.22000	3.67722	3,787,180	6.92	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,515.51000	1.51551	1,569,070	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			2,902.03000	2.90203	2,807,300	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,550.31000	1.55031	1,604,790	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,929.21000	2.92921	2,834,020	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,532.83000	1.53283	1,586,850	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			2,956.52000	2.95652	2,860,870	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			9.03715	75.99054	9.01261	76.17413		14.28	0.00	0	25,573
R209	On	06/11/2014	Bond Future			9.11029	73.98445	9.08503	74.17090		15.97	0.00	0	100
R209	On	05/02/2015	Bond Future			9.18119	75.13235	9.15518	75.32186		16.40	0.00	0	0
Total R209 Future												0.00	0	25,673
R209	On	07/08/2014	Bond Future	9.04	Call			1,681.00000	1.68100	1,569,070	14.18	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			1,476.14000	1.47614	1,547,800	14.18	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			1,719.90000	1.71990	1,606,590	14.18	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			1,440.46000	1.44046	1,510,740	14.18	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			1,759.29000	1.75929	1,644,610	14.19	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			1,405.39000	1.40539	1,474,300	14.19	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			7,070.88000	7.07088	6,911,000	16.44	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			761.18000	0.76118	787,750	16.44	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			2,783.44000	2.78344	2,679,780	15.87	0.00	0	2,050
R209	On	06/11/2014	Bond Future	10.05	Call			7,330.85000	7.33085	7,169,100	16.47	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			701.19000	0.70119	725,890	16.47	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			4,988.15000	4.98815	4,848,420	16.17	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,282.24000	3.28224	3,369,650	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,608.40000	2.60840	2,508,580	15.84	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			3,241.46000	3.24146	3,328,090	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			1,213.48000	1.21348	1,152,510	15.58	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			5,745.03000	5.74503	5,870,510	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			1,829.16000	1.82916	1,748,940	15.71	0.00	0	2,200
R209	On	06/11/2014	Bond Future	9.05	Put			3,043.22000	3.04322	3,126,010	15.87	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,543.57000	3.54357	3,425,140	15.97	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			2,339.04000	2.33904	2,407,060	15.97	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			4,373.09000	4.37309	4,479,320	15.71	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,439.65000	2.43965	2,343,710	15.81	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			3,448.91000	3.44891	3,539,420	15.81	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Put			1,464.67000	1.46467	1,511,390	16.17	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			6,812.89000	6.81289	6,655,000	16.41	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			825.59000	0.82559	854,150	16.41	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Call			2,642.87000	2.64287	2,542,280	15.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			3,201.04000	3.20104	3,286,900	15.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			4,618.99000	4.61899	4,484,000	16.12	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			1,646.87000	1.64687	1,698,330	16.12	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			2,574.18000	2.57418	2,475,140	15.84	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			4,215.54000	4.21554	4,103,430	16.39	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			3,600.33000	3.60033	3,677,730	16.39	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,253.00000	4.25300	4,140,340	16.40	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,565.79000	3.56579	3,642,640	16.40	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,290.85000	4.29085	4,177,640	16.41	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,531.75000	3.53175	3,608,050	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			172.02424	172.02424	172.16928	172.16928			0.00	0	618
R210	On	06/11/2014	Bond Future			172.58694	172.58694	172.73435	172.73435			0.00	0	0
Total R210 Future												0.00	0	618
R210	On	07/08/2014	Bond Future	158.99	Call			13,179.28000	13.17928	13,034,240		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			13,169.28000	13.16928	13,024,240		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			13,159.28000	13.15928	13,014,240		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			3,724.35000	3.72435	3,576,940		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			3,744.35000	3.74435	3,596,940		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			3,734.35000	3.73435	3,586,940		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			130.86613	130.86613	130.82755	130.82755			0.00	0	390
R211	On	06/11/2014	Bond Future			132.84595	132.84595	132.80702	132.80702			0.00	0	0
Total R211 Future												0.00	0	390
R211	On	07/08/2014	Bond Future	128.01	Call			2,817.55000	2.81755	2,856,130		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			2,837.55000	2.83755	2,876,130		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			2,827.55000	2.82755	2,866,130		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			2,797.02000	2.79702	2,835,950		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			2,817.02000	2.81702	2,855,950		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			2,807.02000	2.80702	2,845,950		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			134.94762	134.94762	134.90441	134.90441			0.00	0	21,547
R212	On	06/11/2014	Bond Future			136.98919	136.98919	136.94557	136.94557			0.00	0	0
Total R212 Future												0.00	0	21,547
R212	On	07/08/2014	Bond Future	129.01	Call			5,894.41000	5.89441	5,937,620		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			5,914.41000	5.91441	5,957,620		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			5,904.41000	5.90441	5,947,620		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			1,955.57000	1.95557	1,999,190		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			1,945.57000	1.94557	1,989,190		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			1,935.57000	1.93557	1,979,190		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	21,547
R213	On	07/08/2014	Bond Future			8.90501	86.79701	8.88558	86.94375		12.48	0.00	0	24,257
R213	On	06/11/2014	Bond Future			8.98442	84.55841	8.96437	84.70750		13.93	0.00	0	0
R213	On	05/02/2015	Bond Future			9.06296	85.87022	9.04226	86.02176		14.27	0.00	0	0
Total R213 Future												0.00	0	24,257
R213	On	07/08/2014	Bond Future	8.84	Call			1,412.43000	1.41243	1,327,860	12.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/08/2014	Bond Future	8.84	Put			1,758.11000	1.75811	1,820,280	12.40	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			1,448.03000	1.44803	1,362,310	12.41	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			1,717.70000	1.71770	1,778,720	12.41	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			1,484.17000	1.48417	1,397,290	12.41	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			1,677.92000	1.67792	1,737,780	12.41	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			2,471.36000	2.47136	2,392,170	13.85	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			3,404.85000	3.40485	3,474,750	13.85	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			2,505.24000	2.50524	2,425,420	13.86	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			3,363.12000	3.36312	3,432,390	13.86	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			2,539.39000	2.53939	2,458,940	13.86	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			3,321.75000	3.32175	3,390,390	13.86	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			4,697.73000	4.69773	4,601,000	14.28	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			3,123.50000	3.12350	3,178,310	14.28	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			4,617.80000	4.61780	4,521,930	14.27	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			3,186.36000	3.18636	3,242,030	14.27	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			4,657.55000	4.65755	4,561,250	14.27	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			3,154.67000	3.15467	3,209,910	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			9.13664	76.74164	9.10701	76.97170		14.80	0.00	0	6,154
R214	On	06/11/2014	Bond Future			9.21016	74.60510	9.17965	74.83881		16.58	0.00	0	0
R214	On	05/02/2015	Bond Future			9.28276	75.76250	9.25134	75.99993		16.98	0.00	0	0
Total R214 Future												0.00	0	6,154
R214	On	07/08/2014	Bond Future	9.54	Put			515.00000	0.51500	551,950	15.04	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			3,818.55000	3.81855	3,624,450	15.05	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			499.57000	0.49957	535,530	15.05	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			3,875.54000	3.87554	3,680,450	15.06	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			484.54000	0.48454	519,510	15.06	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Call			3,761.83000	3.76183	3,568,720	15.04	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,134.08000	5.13408	4,962,490	16.86	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			1,639.98000	1.63998	1,703,560	16.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,086.36000	5.08636	4,915,500	16.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			1,616.64000	1.61664	1,679,490	16.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			1,593.58000	1.59358	1,655,700	16.86	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			5,817.02000	5.81702	5,635,790	16.95	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			1,298.23000	1.29823	1,350,710	16.95	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			3,134.34000	3.13434	3,001,330	16.55	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			2,978.32000	2.97832	3,079,020	16.55	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			5,038.81000	5.03881	4,868,680	16.85	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			5,031.67000	5.03167	4,882,020	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			3,187.18000	3.18718	3,274,960	16.98		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			5,072.99000	5.07299	4,922,680	16.99		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			3,155.95000	3.15595	3,243,070	16.99		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			4,990.73000	4.99073	4,841,730	16.97		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			3,218.91000	3.21891	3,307,340	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										52,866,090.00	500	377,808
IR CAN On 07/08/2014 Can-Do Interest Rate			143.29891	143.29891	143.25618	143.25618				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			451.66400	451.66400	452.41500	452.41500			0.00	0	521
GOVI On 06/11/2014 GOVI			458.44000	458.44000	459.20300	459.20300			0.00	0	28
GOVI On 05/02/2015 GOVI			465.54900	465.54900	466.32500	466.32500			0.00	0	0
Total GOVI Future									0.00	0	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			75,750.00000	7.57500	83,260,000		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			75,850.00000	7.58500	83,360,000		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			75,950.00000	7.59500	83,460,000		0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			102,030.00000	10.20300	94,400,000		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			101,930.00000	10.19300	94,300,000		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			102,130.00000	10.21300	94,500,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			63,150.00000	6.31500	55,390,000		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			63,350.00000	6.33500	55,590,000		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			63,250.00000	6.32500	55,490,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	549
Total for GOVI									0.00	0	549
AL12 On 07/08/2014 Index Future			494.28400	494.28400	495.43400	495.43400			0.00	0	0
AL12 On 06/11/2014 Index Future			501.70000	501.70000	502.86800	502.86800			0.00	0	0
AL12 On 05/02/2015 Index Future			509.47900	509.47900	510.66700	510.66700			0.00	0	0
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 07/08/2014 Index Future			423.98600	423.98600	424.55900	424.55900			0.00	0	0
AL37 On 06/11/2014 Index Future			430.34700	430.34700	430.93000	430.93000			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			498.35200	498.35200	499.36100	499.36100			0.00	0	1
AL7T On 06/11/2014 Index Future			505.82900	505.82900	506.85400	506.85400			0.00	0	0

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			452.72100	452.72100	453.51700	453.51700				0.00	0	646
ALBI On 06/11/2014 Index Future			459.51300	459.51300	460.32200	460.32200				0.00	0	0
ALBI On 05/02/2015 Index Future			466.63800	466.63800	467.46100	467.46100				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			216.37800	216.37800	216.34400	216.34400				0.00	0	1,267
IGOV On 06/11/2014 Index Future			219.65100	219.65100	219.61700	219.61700				0.00	0	87
IGOV On 05/02/2015 Index Future			223.08300	223.08300	223.04900	223.04900				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			587.21600	587.21600	587.12400	587.12400				0.00	0	210
ILBI On 06/11/2014 Index Future			596.09600	596.09600	596.00400	596.00400				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	5.80000	94.20000				0.00	0	545
JIBAR f On 20/08/2014 Jibar Future			6.10000	93.90000	6.08000	93.92000				0.00	0	0
JIBAR f On 17/09/2014 Jibar Future			6.16000	93.84000	6.15000	93.85000				0.00	0	33,000
JIBAR f On 15/10/2014 Jibar Future			6.29000	93.71000	6.29000	93.71000				0.00	0	0
JIBAR f On 19/11/2014 Jibar Future			6.35000	93.65000	6.36000	93.64000				0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.49000	93.51000	6.47000	93.53000				0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.77000	93.23000	6.74000	93.26000				0.00	0	2,850
JIBAR f On 17/06/2015 Jibar Future			7.04000	92.96000	7.03000	92.97000				0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			7.20000	92.80000	7.18000	92.82000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			7.36000	92.64000	7.34000	92.66000				0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			7.50000	92.50000	7.48000	92.52000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.62000	92.38000	7.62000	92.38000				0.00	0	0
Total Jibar Future										0.00	0	41,395
Total For JIBAR FUTURE										0.00	0	41,395
Total for Jibar										0.00	0	41,395
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00		0.00	0	0
Total J201 Future										0.00	0	0
Total For J201										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										52,866,090.00	500	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	99.90328			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			7.18000	103.34453	7.18000	103.32472			0.00	0	0
Total AA03 SPOT									0.00	0	0
Total For AA03									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.01831			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			8.71000	104.50642	8.71000	104.48221			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	101.38894			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			9.41500	102.18579	9.41500	102.16011			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	100.63722			0.00	0	5,000,000
Total AB010 SPOT									0.00	0	5,000,000
Total For AB010									0.00	0	5,000,000
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.73406			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			9.57500	96.26011	9.57500	96.23564			0.00	0	100,000,000
Total AB013 SPOT									0.00	0	100,000,000
Total For AB013									0.00	0	100,000,000
AB06 On 27/03/2015 Spot Bond			7.28000	102.55520	7.28000	102.53527		26,936,000,000.00		3,700,000	163,700,000
Total AB06 SPOT								26,936,000,000.00		3,700,000	163,700,000
Total For AB06								26,936,000,000.00		3,700,000	163,700,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.07992			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			8.86000	104.97289	8.86000	104.94817			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	137.42104	1.28000	137.35708			0.00	0	110,000,000
Total ABCPI2 SPOT									0.00	0	110,000,000
Total For ABCPI2									0.00	0	110,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.23000	127.99535	2.23000	270.15745			0.00	0	50,000,000
Total ABCPI3 SPOT									0.00	0	50,000,000
Total For ABCPI3									0.00	0	50,000,000
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.60301			0.00	0	2,057,500
Total ABFN04 SPOT									0.00	0	2,057,500
Total For ABFN04									0.00	0	2,057,500
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.54588			0.00	60,000,000	120,000,000
Total ABFN06 SPOT									0.00	60,000,000	120,000,000
Total For ABFN06									0.00	60,000,000	120,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.13848			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	100.14417			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	100.14783			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	101.46998			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	101.56937			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	101.41799			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABL10A On 15/03/2015 Spot Bond			7.94000	105.61362	7.94000	105.59128			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	100.61796			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			7.64000	102.68659	7.64000	102.66552			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	100.09902			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	100.61047			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	101.67749			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	101.49377			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	101.74786			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	99.97957			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	100.02209			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	100.44836			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	99.97413			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	129.70124	2.93000	129.63515			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	117.86319	4.03000	117.79962			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	104.30237	4.78000	104.24387				0.00	0	0
Total ABLI05 SPOT										0.00	0	0
Total For ABLI05										0.00	0	0
ABLI06 On 19/07/2020 Spot Bond			5.95000	107.10143	5.95000	107.03799				0.00	0	0
Total ABLI06 SPOT										0.00	0	0
Total For ABLI06										0.00	0	0
ABLS2J On 13/07/2016 Spot Bond			11.26000	114.53314	11.26000	114.49848				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	102.34396				0.00	2,400,000,000	1,200,000,000
Total ABLS2B SPOT										0.00	2,400,000,000	1,200,000,000
Total For ABLS2B										0.00	2,400,000,000	1,200,000,000
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	99.84597				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	99.83897				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	99.83121				0.00	13,600,000,000	6,800,000,000
Total ABLS5 SPOT										0.00	13,600,000,000	6,800,000,000
Total For ABLS5										0.00	13,600,000,000	6,800,000,000
ABLSI1 On 29/06/2019 Spot Bond			4.53000	111.92094	4.53000	111.85900				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	55.97523	100.00000	55.83963				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	170.64871	1.97000	170.56612				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	159.63621	2.76000	159.55555				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	172.83259	2.00000	172.74877				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	183.09464	1.79000	183.00690			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			8.25625	75.17331	8.25625	75.15697			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			8.25625	75.17331	8.25625	75.15697			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	100.01942			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	101.47559			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	101.36668				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			7.18000	100.82481	7.18000	100.80565				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	99.94250				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			7.47000	110.63540	7.47000	110.61336				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	101.43683				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	95.80971	2.54000	107.25473			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	102.00109	2.48000	156.87175			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	116.58114	2.39000	208.35803			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			9.74500	90.93226	9.74500	90.90875			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	101.99531			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	98.71000			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	106.35545	9.63000	106.32812			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	111.29500			0.00	0	0
Total ABN78 SPOT									0.00	0	0
Total For ABN78									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.70500	105.79563	9.70500	105.76824			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			9.12000	89.79514	9.12000	89.77327			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			9.80000	105.09253	9.80000	105.06506			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	100.27295			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	101.15987			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			8.46000	107.12016	8.46000	107.09604		127,746,000,000.00	15,100,000	1,435,100,000	
Total ABS10 SPOT								127,746,000,000.00	15,100,000	1,435,100,000	
Total For ABS10								127,746,000,000.00	15,100,000	1,435,100,000	
ABS11 On 09/04/2021 Spot Bond			9.12500	103.47706	9.12500	103.45184		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			7.13000	102.17453	7.13000	102.15509		427,800,000,000.00	60,000,000	630,000,000	
Total ABS5 SPOT								427,800,000,000.00	60,000,000	630,000,000	
Total For ABS5								427,800,000,000.00	60,000,000	630,000,000	
ABS6 On 01/06/2020 Spot Bond			9.04500	96.71175	9.04500	96.68837		152,860,500,000.00	16,900,000	606,900,000	
Total ABS6 SPOT								152,860,500,000.00	16,900,000	606,900,000	
Total For ABS6								152,860,500,000.00	16,900,000	606,900,000	
ABS7 On 11/09/2026 Spot Bond			9.92500	94.64657	9.92500	94.62166		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			7.83000	104.96875	7.83000	104.94684		0.00	0	15,100,000	
Total ABS9 SPOT								0.00	0	15,100,000	
Total For ABS9								0.00	0	15,100,000	
ABS12 On 07/12/2023 Spot Bond			2.04000	216.46096	2.04000	274.12280		0.00	0	50,000,000	
Total ABS12 SPOT								0.00	0	50,000,000	
Total For ABS12								0.00	0	50,000,000	
ABS13 On 31/01/2017 Spot Bond			1.22000	126.85941	1.22000	129.62867		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	128.53599	2.10000	131.05389		0.00	0	10,000,000	
Total ABS14 SPOT								0.00	0	10,000,000	
Total For ABS14								0.00	0	10,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00300	100.00000	0.00298				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	46.64284	100.00000	46.52861				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			11.63000	105.77056	11.63000	105.73808				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	100.94021				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	3.56137	100.00000	3.55274				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	100.96381				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	101.29789				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	21.22740	100.00000	21.17597				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	100.91661				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	63.66952	11.00000	63.65131				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	21.22740	100.00000	21.17597				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	100.08524			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	100.09406			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	100.08129			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	100.08396			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	100.08513			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	103.27582			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	103.27582			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	103.29537			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	100.07919			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	103.29537			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	103.25629				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	89.84918				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	100.07762				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	99.96022				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	100.08240				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	100.08484				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	100.08586				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	100.08375				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	100.07919				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			9.56500	101.90988	9.56500	101.94843				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	101.22947				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	101.91229				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	83.57163				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	164.29654				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	164.34190				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	100.08122				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	100.71923				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	100.71923				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	100.58944				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	100.07856				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	100.07792				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	101.12521				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	100.47038				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	101.12545				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	99.86375				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	103.82623				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	100.11714				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	102.02685				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	101.65027				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	100.08156				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	100.08006				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	100.07152				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	100.06968				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	100.07325				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	100.07984				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	100.07608			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	100.07184			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	100.07303			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	102.66468	10.23000	102.63685			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	100.07404			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	100.07238			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	122.31842			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			9.65000	100.71367	9.65000	100.68774			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	100.07945			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	113.78191	1.75000	113.63750			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	100.07292			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	100.07295			0.00	0	0
Total ACL172 SPOT									0.00	0	0
Total For ACL172									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.08334				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.08597				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.08070				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL178 On 20/09/2014 Spot Bond				100.00000	0.00000	100.08544				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	100.66743				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	102.04925				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.00555				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.07975				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	101.30864				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.08544				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	100.07751				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	100.08189				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	100.08327				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	100.07222				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	100.07384				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	100.08367				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	100.08367				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.09439				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.08387				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	100.08907				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	102.41733				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.09439				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	92.76061				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	100.08550				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.09018				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	119.11436				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	119.97201				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.07859				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.07784				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	100.65626				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.07986				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.08017				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	100.08334				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.07869				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.07859				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	100.08029				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	100.93303			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	101.20995			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	100.48358			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	97.85523	100.00000	97.59359			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	14.71763	100.00000	14.68198			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	100.65855			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	100.72677			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	100.77216			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	101.26022			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	101.38900			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	101.56060			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	101.22070			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			8.19500	98.51663	8.19500	98.49501			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	101.58100			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	101.84504			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			8.63000	102.16512	8.63000	102.14166			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.40000	115.25258	9.40000	115.22366			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	96.46643	100.00000	99.17878			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			7.28000	108.81272	7.28000	108.79158			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	94.40479	100.00000	94.16639			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			9.48500	99.17521	9.48500	99.15023			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	13.23823	100.00000	13.20893			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			10.24000	98.85212	10.24000	98.82530			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	161.61095	2.73000	161.52941			0.00	0	10,000,000
Total AIRL01 SPOT									0.00	0	10,000,000
Total For AIRL01									0.00	0	10,000,000
ANG010 On 09/12/2016 Spot Bond				100.00000	0.00000	100.30541			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	100.31386			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	100.33067			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	101.33163			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	100.23025			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	100.73392			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	100.07458			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN009 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN009 SPOT									0.00	0	0
Total For ASN009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01(On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	100.08070				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	100.10905				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	100.36178				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	104.99000				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	100.32132				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	100.22859				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00(On 20/12/2014 Spot Bond				100.00000	0.00000	100.07329				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00(On 20/03/2016 Spot Bond				100.00000	0.00000	100.07223				0.00	60,000,000,000	0
Total BAR003 SPOT										0.00	60,000,000,000	0
Total For BAR003										0.00	60,000,000,000	0

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	99.91840			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			9.12000	104.60906	9.12000	104.58357			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	101.80485			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	102.23389			0.00	30,000,000	60,000,000
Total BAW13 SPOT									0.00	30,000,000	60,000,000
Total For BAW13									0.00	30,000,000	60,000,000
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.54928			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	100.97063			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.75655			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			9.69500	99.87544	9.69500	99.84960			0.00	0	1,011,600,000
Total BAW19 SPOT									0.00	0	1,011,600,000
Total For BAW19									0.00	0	1,011,600,000
BAW2 On 02/10/2015 Spot Bond			7.43500	107.69728	7.43500	107.67580		95,168,000,000.00		12,800,000	22,800,000
Total BAW2 SPOT								95,168,000,000.00		12,800,000	22,800,000
Total For BAW2								95,168,000,000.00		12,800,000	22,800,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	99.82508			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	99.84136			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			7.62000	102.25167	7.62000	102.23076			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			9.01000	104.83882	9.01000	104.81358				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			11.16042	101.74111	11.16042	101.13834				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			11.11993	100.18532	11.11993	100.07438				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			11.16466	100.11494	11.16466	100.02337				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	99.83442				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			11.20410	100.06054	11.20410	99.94524				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.99627	99.22797	11.99627	99.19274				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	99.83045				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	99.83045				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	99.83052				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			11.41042	99.29468	11.41042	99.43192				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			11.33570	100.84500	11.33570	99.96956				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			11.11993	100.18532	11.11993	100.07438				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			11.27723	100.29366	11.27723	100.08484				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			10.44745	95.49833	10.44745	99.75090				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	99.83926				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	99.83179				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	99.83179				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	99.84080				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			10.85947	98.96959	10.85947	99.29774				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			11.78500	98.10828	11.78500	98.07698				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	99.83671				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			11.71000	70.62108	11.71000	95.85088				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	99.85463				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	87.03412	9.28000	99.84889				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	99.83425				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			11.52000	67.46493	11.52000	95.72694				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	99.83917				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	99.83507				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.83507				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	99.84113				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	99.84218				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	100.14604				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	99.84218				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	99.84080				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	99.84816				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	99.84228				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	99.88789				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			14.16042	101.65419	14.16042	101.07034				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			15.39846	99.71426	15.39846	99.66983				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			14.27834	99.70751	14.27834	99.70280				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	99.78184				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	99.78184				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	99.78184				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	99.77366				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	99.81050				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	17.46080	100.00000	17.42768				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	18.46225	100.00000	18.41703				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	16.80272	100.00000	16.76156				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	10.37205	100.00000	10.34665				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	10.37343	100.00000	10.34831				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	12.54031	100.00000	12.50959				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	10.86596	100.00000	10.83935				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	101.18703				0.00	20,000,000,000	0
Total BCJ03 SPOT										0.00	20,000,000,000	0
Total For BCJ03										0.00	20,000,000,000	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.17005				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	6.70971	100.00000	8.08207				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCP4U On 30/06/2019 Spot Bond			100.00000	6.70971	100.00000	8.08207				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	92.63959	100.00000	92.40506				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	86.90476	100.00000	86.69834				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	83.52403	100.00000	83.33333				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	104.17572	1.94000	176.69845				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.32000	92.83554	8.32000	145.24678				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.32000	94.12594	8.32000	145.60054				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.70500	96.83921	8.70500	96.81667				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	100.32181				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	100.07478				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			8.12000	98.53744	8.12000	98.51613				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	102.00364				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	101.24929				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	101.27504				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	101.36084				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	101.44661				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	101.68633				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	15.74096	100.00000	15.70241				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	101.04573				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	101.09806				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	101.12048				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	101.12795				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	101.21758				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	101.33701				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	15.39738	100.00000	15.35967				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	15.39738	100.00000	15.35967				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	100.13402				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	100.14444				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	100.14728				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			8.56000	102.98845	8.56000	102.96500				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	100.15580				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	100.17080				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	8.80083	100.00000	8.77951				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	8.80083	100.00000	8.77951				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			6.11000	104.36127	6.11000	104.34393				0.00	0	70,000,000
Total BID01 SPOT										0.00	0	70,000,000
Total For BID01										0.00	0	70,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.17482				0.00	30,000,000	60,000,000
Total BID04 SPOT										0.00	30,000,000	60,000,000
Total For BID04										0.00	30,000,000	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	99.26561				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	98.73793				0.00	0	0
Total BIDC39 SPOT										0.00	0	0
Total For BIDC39										0.00	0	0
BIDC40 On 16/10/2014 Spot Bond				100.00000	0.00000	98.01514				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	100.59607				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	100.69252				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	100.58742				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	100.61754				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	100.67220				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	100.89888				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	101.27717				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	55.57359	100.00000	55.43896				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	20.47768	100.00000	20.42753				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	100.13859			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	100.75289			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			7.44000	103.75075	7.44000	103.73015			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			9.66000	111.18535	9.66000	111.15685		66,654,000,000.00	6,900,000	276,900,000	
Total CBL08 SPOT								66,654,000,000.00	6,900,000	276,900,000	
Total For CBL08								66,654,000,000.00	6,900,000	276,900,000	
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.66485			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			9.31000	103.43357	9.31000	103.40799		3,919,510,000,000.00	421,000,000	841,000,000	
Total CBL11 SPOT								3,919,510,000,000.00	421,000,000	841,000,000	
Total For CBL11								3,919,510,000,000.00	421,000,000	841,000,000	
CBL12 On 06/09/2018 Spot Bond			11.43000	103.01786	11.43000	102.98676			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	101.48945			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			11.68000	104.11476	11.68000	104.08212			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	100.90460			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			9.55000	100.68407	9.55000	100.65855		222,515,000,000.00	23,300,000	23,300,000	
Total CBL16 SPOT								222,515,000,000.00	23,300,000	23,300,000	
Total For CBL16								222,515,000,000.00	23,300,000	23,300,000	
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.90089			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			12.12000	99.70952	12.12000	99.67711			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	101.09952			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	100.19660			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	100.97809			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			10.44500	92.76202	10.44500	92.73636			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.15000	114.12362	10.15000	114.09275			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.00000	110.44537	10.00000	110.41593			0.00	0	0
Total CCT02 SPOT									0.00	0	0
Total For CCT02									0.00	0	0
CCT03 On 15/03/2025 Spot Bond			9.33000	115.29837	9.33000	115.26981			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	100.45466			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.91000	103.08711	11.91000	103.05471			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	100.99840			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	99.91941			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	101.21283				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	102.37087				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	102.71221				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	100.44543				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	100.51706				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	101.26409				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	101.25095				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	101.32041				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	100.94365				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	100.08132				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	101.13074				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	100.18775				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	99.83666	10.11000	99.80947				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	100.18775				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	101.57257				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	119.08274	2.76000	119.02247				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	116.11200	3.14000	118.99504				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	102.60362	8.25000	102.58109				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	100.18775				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	100.18775				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	124.27586	3.10000	118.57564				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	124.03359	2.40000	118.34670				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	100.11677				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	101.56649				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	101.37446				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			8.53000	101.56479	8.53000	101.54161				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	101.69274				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	101.66960				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	101.30686				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	101.31796				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			8.58000	101.67219	8.58000	101.64885				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			8.58000	101.67219	8.58000	101.64885				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			8.63000	100.48076	8.63000	100.45757				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	100.08346				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	100.09262				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	101.31827				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	101.31827				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	72.14952				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	100.20186				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	100.82393				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	100.08483				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	100.58191				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	100.61868				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	103.10155	9.35000	103.07552				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	103.10155	9.35000	103.07552				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	100.58185				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	100.58342				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	100.94657				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	100.13611				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	100.92867				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	100.31315				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	100.31315				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	100.31315				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	100.31315				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	100.31315				0.00	160,000,000	80,000,000
Total CLN254 SPOT										0.00	160,000,000	80,000,000
Total For CLN254										0.00	160,000,000	80,000,000
CLN255 On 26/03/2015 Spot Bond				100.00000	0.00000	100.37024				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	100.47425				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	100.59693				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	100.59693			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	100.59693			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	100.59693			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	100.47361			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			9.45000	103.11022	9.45000	103.08435			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	100.68803			0.00	0	0
Total CLN264 SPOT									0.00	0	0
Total For CLN264									0.00	0	0
CLN265 On 30/04/2017 Spot Bond				100.00000	0.00000	101.73310			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN266 On 20/06/2017 Spot Bond				100.00000	0.00000	100.09579			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	100.87325			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	100.52459			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	100.52437			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	100.54949			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	100.66800				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	100.69943				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	100.76003				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	102.95339				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	100.31584				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	100.01838				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	99.94533				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	100.07965				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN284 On 20/06/2017 Spot Bond				100.00000	0.00000	100.09177				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	100.09177				0.00	0	2,500,000,000
Total CLN285 SPOT										0.00	0	2,500,000,000
Total For CLN285										0.00	0	2,500,000,000
CLN286 On 20/06/2017 Spot Bond				100.00000	0.00000	100.09177				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	100.09177				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	101.33960			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	101.08244			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	100.21332			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	99.95463			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	102.18268			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	99.86516			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	99.95517			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	99.72191			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	100.08954			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	99.86521			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	99.86521			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	99.85719			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	101.56796				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	100.94578				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			11.02500	93.07345	11.02500	93.04632				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			11.54500	94.60685	11.54500	94.57800				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	99.86374				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.09565				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	100.92384				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	101.28906				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	101.27844				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	101.30312	8.80500	101.29615				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	100.08387				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	102.95567				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	100.08776				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.08935				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.09544				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	102.12704				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	102.97868				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	102.97868				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	102.97868				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	100.09419				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	101.13772				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN33(On 30/06/2017 Spot Bond				100.00000	0.00000	99.86374				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	100.00000				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	101.21069				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	100.11081				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	99.86293				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	100.12098				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	100.09823				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	100.07385				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	100.09250				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	101.19859				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	100.88443				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	100.00000				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	99.86702				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	101.13341				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	100.76588				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	100.76588				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	100.54676				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	100.12566				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	100.82346				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	100.79661				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	101.17502				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	101.28082				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.07626				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	100.09397	10.55000	102.60361				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			10.20500	102.19208	10.20500	104.70438				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	101.96390				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	101.24186				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			12.34500	103.65998	12.34500	106.74046				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	101.29437			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			12.37500	106.63611	12.37500	106.45124			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			10.80500	105.97369	10.80500	105.80173			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	101.29437			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	101.24999			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	100.10173			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	100.09365			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	101.68248			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	100.08387			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	99.85768			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			9.74500	102.70549	9.74500	102.54274			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	99.82442			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	100.09281				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	100.27977	10.55000	100.22376				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	38.60488	7.01000	39.21571				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	154.00511				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			8.70500	96.83921	8.70500	135.13964				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.32000	33.08219	8.32000	145.24678				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.32000	33.49766	8.32000	145.60054				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	90.75266				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	90.67359				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	101.65935				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	101.65935				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	100.08449				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	100.07855				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	100.07977				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	100.08544				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	101.28906				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1! On 20/03/2018 Spot Bond				100.00000	0.00000	100.07763				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1! On 20/06/2019 Spot Bond				100.00000	0.00000	100.08176				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1! On 20/06/2019 Spot Bond				100.00000	0.00000	100.08123				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	100.68082				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	101.60466				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			9.08000	108.82886	9.08000	106.36988				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			9.01000	100.44961	9.01000	100.42542				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			10.35500	111.27668	10.35500	111.24599			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			8.43000	103.66938	8.43000	103.64599		3,793,500,000,000.00		450,000,000	150,000,000
Total COJ06 SPOT								3,793,500,000,000.00		450,000,000	150,000,000
Total For COJ06								3,793,500,000,000.00		450,000,000	150,000,000
COJ07 On 23/03/2021 Spot Bond			9.94500	106.75402	9.94500	106.72587			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			9.98500	101.64790	9.98500	101.62084			0.00	0	100,000,000
Total COJG01 SPOT									0.00	0	100,000,000
Total For COJG01									0.00	0	100,000,000
COT01 On 03/04/2023 Spot Bond			10.33500	95.08105	10.33500	95.05487			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.05000	96.33548	11.05000	96.30718			0.00	0	0
Total COT02 SPOT									0.00	0	0
Total For COT02									0.00	0	0
COT03 On 05/06/2028 Spot Bond			11.05000	89.32649	11.05000	89.30024			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	100.69805			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	100.56097			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	100.44867			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	101.04377			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			11.26500	97.95376	11.26500	103.78048			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	11.57827	100.00000	11.55022			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	101.08652			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			8.28500	97.62280	8.28500	97.60127			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	100.47579			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	100.34403			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	100.55819			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	72.46581	100.00000	72.32699			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	100.30108			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	100.83568			0.00	0	0
Total DLTC03 SPOT									0.00	0	0
Total For DLTC03									0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	225,000,000
Total DLTC04 SPOT									0.00	0	225,000,000
Total For DLTC04									0.00	0	225,000,000
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	102.28267			0.00	0	0
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.11060			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	102.07812			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	102.30055			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	102.41252			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.89500	100.86014	8.89500	100.83616			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			7.31000	114.29516	7.31000	114.27274			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			8.58500	107.37732	8.58500	107.35239	499,973,230,000.00		58,238,000	4,071,432,000	
Total DV22 SPOT							499,973,230,000.00		58,238,000	4,071,432,000	
Total For DV22							499,973,230,000.00		58,238,000	4,071,432,000	
DV23 On 27/02/2023 Spot Bond			9.08500	108.64579	9.08500	108.61912	4,629,360,776,500.00		509,560,900	4,082,832,700	
Total DV23 SPOT							4,629,360,776,500.00		509,560,900	4,082,832,700	
Total For DV23							4,629,360,776,500.00		509,560,900	4,082,832,700	
DV24 On 18/02/2024 Spot Bond			9.19500	106.49890	9.19500	106.47246			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			9.79000	105.90380	9.79000	105.87585			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	100.26147			0.00	0	0
Total DVC003 SPOT									0.00	0	0
Total For DVC003									0.00	0	0
DVC00: On 23/06/2015 Spot Bond			100.00000	48.86817	100.00000	100.00000			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.65539			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.10796			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.23500	130.21017	8.23500	130.18114			57,480,300,000.00	6,980,000	2,005,960,000
Total E170 SPOT									57,480,300,000.00	6,980,000	2,005,960,000
Total For E170									57,480,300,000.00	6,980,000	2,005,960,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	103.05549			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	102.89669	0.10000	133.78516			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			1.92000	122.99809	1.91000	123.08269			57,600,000,000.00	30,000,000	8,245,000,000
Total EL28 SPOT									57,600,000,000.00	30,000,000	8,245,000,000
Total For EL28									57,600,000,000.00	30,000,000	8,245,000,000
EL29 On 19/11/2029 Spot Bond			1.92000	110.62603	1.92000	110.57269			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	109.76461	2.06500	109.71114			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	101.27600	2.09000	101.22666			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM01 On 28/07/2020 Spot Bond			9.84500	107.51643	9.84500	107.48790				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.69500	108.02904	9.69500	108.00125				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.10000	101.08746	10.10000	101.06040				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			10.48000	91.39143	10.48000	94.93716				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			10.64000	102.20039	10.64000	102.06336				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	100.71406				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	100.50026				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	100.19832				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	100.84130				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	100.63477				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	100.63960				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	82.57919	100.00000	82.39278				0.00	0	0
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ206l On 15/10/2014 Spot Bond			100.00000	79.11968	100.00000	78.95415			0.00	0	0
Total EQ206U SPOT									0.00	0	0
Total For EQ206U									0.00	0	0
EQ207l On 14/08/2014 Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0
Total EQ207U SPOT									0.00	0	0
Total For EQ207U									0.00	0	0
EQ208l On 11/07/2014 Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0
Total EQ208U SPOT									0.00	0	0
Total For EQ208U									0.00	0	0
EQ209l On 11/06/2015 Spot Bond			100.00000	55.63644	100.00000	55.46273			0.00	0	30,000,000
Total EQ209U SPOT									0.00	0	30,000,000
Total For EQ209U									0.00	0	30,000,000
EQS01 On 18/11/2014 Spot Bond			3.00000	129.63933	3.00000	129.57301			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			11.49000	101.12814	11.49000	101.09694			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	103.07052			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	101.31985			0.00	300,000,000	700,000,000
Total EQS05 SPOT									0.00	300,000,000	700,000,000
Total For EQS05									0.00	300,000,000	700,000,000
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	102.10307			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			10.10000	97.33673	10.10000	97.31053			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	99.79695			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	100.56909			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	100.82162				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0
ERS3B On 17/08/2014 Spot Bond				100.00000	0.00000	100.75826				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	100.73628				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	100.83620				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	100.80852				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	100.70459				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	100.72417				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	100.68320				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	100.71217				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	100.67741				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	100.70155				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			6.89000	103.42144	6.89000	103.40229				0.00	0	200,000,000
Total ES15 SPOT										0.00	0	200,000,000
Total For ES15										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Spot Bond			7.86000	106.15845	7.86000	106.13609			21,725,480,160,000.00	2,764,056,000	8,171,311,200
Total ES18 SPOT									21,725,480,160,000.00	2,764,056,000	8,171,311,200
Total For ES18									21,725,480,160,000.00	2,764,056,000	8,171,311,200
ES23 On 25/01/2023 Spot Bond			8.63500	112.31269	8.63500	112.28646			1,880,184,900,000.00	217,740,000	2,308,922,900
Total ES23 SPOT									1,880,184,900,000.00	217,740,000	2,308,922,900
Total For ES23									1,880,184,900,000.00	217,740,000	2,308,922,900
ES26 On 02/04/2026 Spot Bond			8.91000	94.14765	8.91000	94.12523			49,067,330,796,000.00	5,506,995,600	5,966,609,900
Total ES26 SPOT									49,067,330,796,000.00	5,506,995,600	5,966,609,900
Total For ES26									49,067,330,796,000.00	5,506,995,600	5,966,609,900
ES33 On 15/09/2033 Spot Bond			9.68500	83.15873	9.66000	83.32198			11,689,499,607,500.00	1,206,969,500	117,643,219,100
Total ES33 SPOT									11,689,499,607,500.00	1,206,969,500	117,643,219,100
Total For ES33									11,689,499,607,500.00	1,206,969,500	117,643,219,100
ES42 On 25/04/2042 Spot Bond			9.84500	88.67378	9.84500	88.65050			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	100.74328			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	100.76753			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	100.59537			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	101.36003			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	99.96192			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	100.49547			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	101.36615			0.00	0	0
Total FIFC09 SPOT									0.00	0	0
Total For FIFC09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	101.93027				0.00	0	0
Total FIFC10 SPOT										0.00	0	0
Total For FIFC10										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.68245	100.00000	11.65416				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	11.36905	100.00000	11.34151				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	100.13529				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	100.14065				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	100.15134				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	100.16198				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			6.73000	102.94355	6.73000	102.92485				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			9.52000	96.43392	9.52000	96.40942				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	100.25073				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	100.25066				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	101.27948				0.00	60,000,000	130,000,000
Total FRB10 SPOT										0.00	60,000,000	130,000,000
Total For FRB10										0.00	60,000,000	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.88005			0.00	0	850,000,000
Total FRB11 SPOT									0.00	0	850,000,000
Total For FRB11									0.00	0	850,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.48664			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	100.49494			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			10.44500	97.61775	10.44500	98.42910			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			11.32000	102.47043	11.32000	102.43960			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	98.60165			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	129.36379	2.20000	130.16770			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	129.57468	2.07000	273.49209			0.00	0	150,000,000
Total FRBI23 SPOT									0.00	0	150,000,000
Total For FRBI23									0.00	0	150,000,000
FRBI25 On 31/01/2025 Spot Bond			2.25000	103.73581	2.25000	110.21611			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	102.23530	2.46000	157.23204			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	118.46740	2.28000	211.72984			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			7.74000	110.30961	7.74000	110.28686			0.00	0	0
Total FRBN04 SPOT									0.00	0	0
Total For FRBN04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBZ01 On 30/11/2020 Spot Bond			7.89600	61.33109	7.89600	60.66152				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.47300	39.21647	9.47300	38.30596				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.71000	37.93268	9.71000	37.00959				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	62.20354	100.00000	62.08552				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC101 On 24/02/2017 Spot Bond				100.00000	0.00000	100.91310				0.00	0	0
Total FRC101 SPOT										0.00	0	0
Total For FRC101										0.00	0	0
FRC105 On 24/02/2017 Spot Bond				100.00000	0.00000	100.88818				0.00	0	0
Total FRC105 SPOT										0.00	0	0
Total For FRC105										0.00	0	0
FRC106 On 24/02/2017 Spot Bond				100.00000	0.00000	100.88818				0.00	0	0
Total FRC106 SPOT										0.00	0	0
Total For FRC106										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	100.56657				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC108 On 24/02/2017 Spot Bond				100.00000	0.00000	100.87338				0.00	0	0
Total FRC108 SPOT										0.00	0	0
Total For FRC108										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	100.09526				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC110 On 15/06/2016 Spot Bond				100.00000	0.00000	100.19584				0.00	0	0
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.08138				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	100.09014			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC114 On 20/06/2014 Spot Bond				100.00000	0.00000	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	100.10348	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	100.10348	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	100.19302			0.00	0	0
Total FRC117 SPOT									0.00	0	0
Total For FRC117									0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.09439			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.08988			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	100.10477			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	100.09281			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC121 On 20/09/2017 Spot Bond			6.00000	100.08316	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.09879				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.12203				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.11840				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	13.75705	100.09221	13.72369				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.08408				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	113.22368				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2014 Spot Bond				100.00000	0.00000	100.09456				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	100.10677				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 24/02/2017 Spot Bond				100.00000	0.00000	100.81803				0.00	0	0
Total FRC148 SPOT										0.00	0	0
Total For FRC148										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	106.10344			0.00	0	0
Total FRC149 SPOT									0.00	0	0
Total For FRC149									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.08791			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	100.08901			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	100.08058			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.08808			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.11580			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.08650			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	57.74799	13.22500	57.72758			0.00	0	0
Total FRC162 SPOT									0.00	0	0
Total For FRC162									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.08144			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.08155			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	100.11562			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC168 On 20/06/2018 Spot Bond				100.00000	0.00000	100.08534			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.49500	94.89006	3.49500	98.12008			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	100.08914			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	100.08914			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	102.69939			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	101.91157			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	98.14756			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	97.71191			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	100.08387			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	100.08186			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	101.22873			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	100.09617			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0

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 10/02/2016 Spot Bond				100.00000	0.00000	100.87519				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	101.21559				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	101.34210				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	100.11060				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	100.08724				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	100.11050				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18(On 20/03/2016 Spot Bond				100.00000	0.00000	100.08091				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18(On 07/03/2017 Spot Bond				100.00000	0.00000	101.07133				0.00	0	0
Total FRC187 SPOT										0.00	0	0
Total For FRC187										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	100.08808				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	100.08808				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	100.13408				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	101.64736				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.74275			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.46191			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	101.46191			0.00	0	0
Total FRC194 SPOT									0.00	0	0
Total For FRC194									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.09313			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	101.44902			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	101.44279			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	101.43005			0.00	0	0
Total FRC198 SPOT									0.00	0	0
Total For FRC198									0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.43414			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	101.45268			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	101.31370			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	101.45268			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	101.30813			0.00	0	0
Total FRC203 SPOT									0.00	0	0
Total For FRC203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC20 On 06/05/2017 Spot Bond				100.00000	0.00000	101.07097			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0
FRC205 On 06/05/2017 Spot Bond			8.75000	100.12508	8.75000	101.15919			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	100.08318			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	101.45516			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	100.08818			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	100.08768			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	100.31274			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	101.22492			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	118.51155	3.44000	119.73063			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	100.08939			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	100.09035			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			3.42000	108.97342	3.42000	119.89116			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC70 On 20/09/2014 Spot Bond			1.56000	99.62954	1.56000	125.78814			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	106.16097	3.44000	119.73063			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	103.24929	2.54000	125.43942			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	104.07440	2.61000	130.58723			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	101.38014			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	95.00563			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	100.21500			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	100.21875			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	100.07703			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	100.08879			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	105.13702			0.00	0	0
Total FRC85 SPOT									0.00	0	0
Total For FRC85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.10451			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.10048			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.09050			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	100.19998			0.00	0	0
Total FRC95 SPOT									0.00	0	0
Total For FRC95									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.09039			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.10588			0.00	0	0
Total FRC97 SPOT									0.00	0	0
Total For FRC97									0.00	0	0
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	91.64583			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	90.91284			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	100.12933			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	9.18520	100.00000	9.16295			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	22.22853	100.00000	22.17468			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	147.45692	4.68000	147.37492			0.00	0	0
Total FRI15 SPOT									0.00	0	0
Total For FRI15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14 On 20/07/2014 Spot Bond				100.00000	0.00000	101.54045			0.00	9,277,098,700	9,277,098,700
Total FRJ14 SPOT									0.00	9,277,098,700	9,277,098,700
Total For FRJ14									0.00	9,277,098,700	9,277,098,700
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.90276			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	103.06651			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	102.95271			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	102.58101			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	101.92562			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	100.06841			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	100.05659			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.18800	81.71506	2.18800	96.68920			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.44000	100.05167	2.44000	131.82396			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	101.20274			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.78945	10.38000	101.76080			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS104 On 23/01/2024 Spot Bond			10.38000	101.78945	10.38000	101.76080				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	103.79000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS106 On 22/10/2014 Spot Bond				100.00000	0.00000	100.92804				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	101.29362				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	98.05577	2.58000	106.45370				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	202.29400	2.59000	202.39380				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.55000	107.01904	2.55000	107.02559				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	101.33639				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	201.42172	2.62000	201.51725				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	101.42314				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	108.83699	2.35000	109.18465				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	104.61521	2.64000	105.32101				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			2.58000	124.62005	2.58000	263.03077			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.08000	129.47530	2.08000	273.28225			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	122.55295	2.80000	258.66627			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	102.33556	2.57000	126.94798			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	101.14871			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	131.11789	2.10000	127.04669			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	101.35761			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	101.61505			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	101.03880			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	106.42083	2.42000	106.36796			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	17.50393	104.97509	17.45965			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	21.36235	101.07593	21.31010			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74 On 14/06/2017 Spot Bond			100.44759	14.30820	100.44759	14.27339			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	19.89089	100.76967	19.84238			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	114.57314	2.11000	114.51725			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	98.82549	2.21000	110.63176			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	98.46769			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	98.54695	2.24000	110.31986			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	100.62296			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	127.50653	2.28000	340.98179			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	101.00732			0.00	0	0
Total FRS93 SPOT									0.00	0	0
Total For FRS93									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.95076			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS95 On 11/08/2014 Spot Bond				100.00000	0.00000	100.90538			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	100.58565			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	100.49823			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	101.59446			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			5.71000	103.15268	5.71000	103.13671		142,750,000,000,000.00	25,000,000,000	25,110,000,000	
Total FRX14 SPOT								12,750,000,000,000.00	25,000,000,000	25,110,000,000	
Total For FRX14								12,750,000,000,000.00	25,000,000,000	25,110,000,000	
FRX15 On 14/03/2015 Spot Bond			6.66000	103.87751	6.66000	103.85902		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			7.61000	102.98287	7.61000	102.96197		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			8.01000	103.70331	8.01000	103.68118		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			8.23000	109.32638	8.23000	109.30230		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			8.77500	101.93596	8.77500	101.91217		158,827,500,000.00	18,100,000	768,100,000	
Total FRX19 SPOT								158,827,500,000.00	18,100,000	768,100,000	
Total For FRX19								158,827,500,000.00	18,100,000	768,100,000	
FRX20 On 01/10/2020 Spot Bond			8.97500	100.94726	8.97500	100.92305		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			9.54500	92.00712	9.54500	91.98380			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.68000	107.37213	9.68000	107.34440			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.98000	98.10332	9.98000	98.79787		299,400,000,000.00		30,000,000	560,000,000
Total FRX26 SPOT								299,400,000,000.00		30,000,000	560,000,000
Total For FRX26								299,400,000,000.00		30,000,000	560,000,000
FRX31 On 21/02/2031 Spot Bond			10.28000	97.06941	10.28000	97.04253			0.00	0	130,000,000
Total FRX31 SPOT									0.00	0	130,000,000
Total For FRX31									0.00	0	130,000,000
FRX45 On 14/04/2045 Spot Bond			10.49000	78.83033	10.49000	78.80831			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	100.06526			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	100.06798			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	100.06905			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	100.07170			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	100.07597			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	100.07918			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.09302				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.59465				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	100.62597				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	100.65431				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	100.66098				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	100.67989				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	100.70828				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	100.73194				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	100.83590				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	101.79152				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	101.54690				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			9.36000	102.21875	9.36000	102.19321				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT29 On 04/08/2014 Spot Bond				100.00000	0.00000	100.81849				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	99.44608				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	101.12144				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	101.14581				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	101.19291				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	101.25133				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	101.33244				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	100.30406				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.61289				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.38522				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	101.46597				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	101.60567				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.26070				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	100.72017				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond			100.00000	9.83348	100.00000	100.00000		510,000,000,000,000.00		105,100,000,000	49,900,000,000	
Total GRT08 SPOT								10,000,000,000,000.00		105,100,000,000	49,900,000,000	
Total For GRT08								10,000,000,000,000.00		105,100,000,000	49,900,000,000	
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS01 On 27/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GSIS01 SPOT										0.00	0	0
Total For GSIS01										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.52225				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	99.96412				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	100.01977				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.46716			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	101.68313			0.00	0	0
Total HILB01 SPOT									0.00	0	0
Total For HILB01									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.21938			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	101.05058			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	101.06396			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	100.98548			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	100.77067			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.28377				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			8.10783	102.24384	8.10783	99.48066				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.34387				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			8.46052	102.30376	8.46052	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	101.42112				0.00	0	0
Total HMS1D4 SPOT										0.00	0	0
Total For HMS1D4										0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.91075	102.38405	8.91075	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	101.51550				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.41933			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	101.56664			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.62376			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	100.77272			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	103.47222	9.89000	103.44464		44,505,000,000.00	4,500,000	4,500,000	
Total HPF05 SPOT								44,505,000,000.00	4,500,000	4,500,000	
Total For HPF05								44,505,000,000.00	4,500,000	4,500,000	
HWAY2 On 31/07/2020 Spot Bond			8.32500	110.59851	8.32500	110.57360		278,055,000,000.00	33,400,000	2,150,000,000	
Total HWAY20 SPOT								278,055,000,000.00	33,400,000	2,150,000,000	
Total For HWAY20								278,055,000,000.00	33,400,000	2,150,000,000	
HWAY2 On 07/12/2023 Spot Bond			1.87000	131.58168	1.87000	277.72973		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	134.58396	1.87000	284.06667		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			9.62000	100.42348	9.62000	100.39742		75,998,000,000.00	7,900,000	3,063,600,000	
Total HWAY34 SPOT								75,998,000,000.00	7,900,000	3,063,600,000	
Total For HWAY34								75,998,000,000.00	7,900,000	3,063,600,000	
HWAY3 On 31/07/2035 Spot Bond			9.64000	100.19701	9.64000	100.17096		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	63.84496	100.00000	63.69029		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	16.57498	100.00000	16.53483		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF03 On 09/10/2014 Spot Bond			100.00000	96.97429	100.00000	96.63758			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	44.44346	100.00000	44.33460			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	22.68604	100.00000	22.63048			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	14.64641	100.00000	14.61093			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	66.14879	100.00000	65.98498			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	117.24996	1.60000	117.19433		84,919,594,720,000.00	53,074,746,700	90,683,086,600	
Total I2025 SPOT								14,919,594,720,000.00	53,074,746,700	90,683,086,600	
Total For I2025								14,919,594,720,000.00	53,074,746,700	90,683,086,600	
I2038 On 31/01/2038 Spot Bond			1.82000	122.21637	1.82000	122.15764		73,809,957,130,000.00	40,554,921,500	65,153,921,500	
Total I2038 SPOT								73,809,957,130,000.00	40,554,921,500	65,153,921,500	
Total For I2038								73,809,957,130,000.00	40,554,921,500	65,153,921,500	
I2046 On 31/03/2046 Spot Bond			1.91000	120.96256	1.91000	120.90422		206,342,628,136,000.00	108,032,789,600	96,453,315,900	
Total I2046 SPOT								16,342,628,136,000.00	108,032,789,600	96,453,315,900	
Total For I2046								16,342,628,136,000.00	108,032,789,600	96,453,315,900	
I2050 On 31/12/2050 Spot Bond			2.00000	126.30830	2.00000	126.24698		564,187,200,000.00	282,093,600	30,063,154,300	
Total I2050 SPOT								564,187,200,000.00	282,093,600	30,063,154,300	
Total For I2050								564,187,200,000.00	282,093,600	30,063,154,300	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	94.25000		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			7.63000	104.78697	7.63000	104.76565		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	100.85146		0.00	0	0	
Total IBL13 SPOT								0.00	0	0	
Total For IBL13								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.00086				0.00	0	0
Total IBL14 SPOT										0.00	0	0
Total For IBL14										0.00	0	0
IBL21 On 15/03/2016 Spot Bond			8.13000	104.79005	8.13000	104.76736				0.00	0	0
Total IBL21 SPOT										0.00	0	0
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.26000	108.19291	8.26000	108.16912				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	100.68507				0.00	0	0
Total IBL25 SPOT										0.00	0	0
Total For IBL25										0.00	0	0
IBL26 On 18/08/2014 Spot Bond			4.53000	118.32610	4.53000	118.26059				0.00	0	0
Total IBL26 SPOT										0.00	0	0
Total For IBL26										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.95000	103.50539	7.95000	103.48310				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	100.93041				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	100.98471				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	102.60253	1.38000	129.11185				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	105.14363	2.17000	130.43283				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	100.24484				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	101.09093				0.00	30,000,000	60,000,000
Total IBL38 SPOT										0.00	30,000,000	60,000,000
Total For IBL38										0.00	30,000,000	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
IBL39 On 02/04/2018 Spot Bond			8.38000	103.21234	8.38000	103.18920			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	100.55612			0.00	30,000,000	60,000,000
Total IBL40 SPOT									0.00	30,000,000	60,000,000
Total For IBL40									0.00	30,000,000	60,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.75235			0.00	0	10,000,000
Total IBL42 SPOT									0.00	0	10,000,000
Total For IBL42									0.00	0	10,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.76059			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.95000	96.63586	8.95000	96.61274			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			9.42500	93.97444	9.42500	93.95053		98,962,500,000.00		10,500,000	10,500,000
Total IBL46 SPOT								98,962,500,000.00		10,500,000	10,500,000
Total For IBL46								98,962,500,000.00		10,500,000	10,500,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.42038			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.46000	98.09641	8.46000	98.07421			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			9.47500	101.89325	9.47500	101.84245			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	101.01569			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	101.04565			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			7.89000	101.67645	7.89000	101.65471			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL55 On 31/07/2018 Spot Bond			8.73000	101.13587	8.73000	101.11200			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	101.15764			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.77569			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			8.03000	104.23351	8.03000	104.21083			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			8.69000	105.18990	8.69000	105.16518			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			9.83500	106.17952	9.83500	106.15137			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	99.89343			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	101.12652			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	0.00440	100.00000	0.00439			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	101.15467			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	101.20624			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			9.09500	97.86563	9.09500	97.84185			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.90815	5.00000	100.89453				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	100.90815	5.00000	100.89453				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.99783	5.00000	101.98392				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	100.90815	5.00000	100.89453				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	101.11469	4.00000	101.10380				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDW001 On 30/06/2016 Spot Bond				100.00000	0.00000	100.45910				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	100.42524				0.00	0	0
Total IDW002 SPOT										0.00	0	0
Total For IDW002										0.00	0	0
IDW003 On 30/06/2016 Spot Bond				100.00000	0.00000	99.84572				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	108.16774	9.20000	108.14115				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	99.87587				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	99.87587				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	100.82167				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IKH1D On 09/12/2028 Spot Bond			100.00000	7.49040	100.00000	7.47225				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	101.13233				0.00	0	0
Total IN01Q SPOT										0.00	0	0
Total For IN01Q										0.00	0	0
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	100.90116				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	100.77731				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			9.63000	101.94275	9.63000	101.91670				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	100.52430				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	100.23750				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	100.61341				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	9.46509	100.00000	9.44216				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	99.72678	100.00000	99.45504				0.00	0	0
Total IN248U SPOT										0.00	0	0
Total For IN248U										0.00	0	0
IN249U On 10/07/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052				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	82.39278	100.00000	82.20721				0.00	0	0
Total IN255U SPOT										0.00	0	0
Total For IN255U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN427U On 01/07/2014 Spot Bond			100.00000	99.83807	100.00000	99.56969				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	97.99526	100.00000	97.73669				0.00	0	0
Total IN428U SPOT										0.00	0	0
Total For IN428U										0.00	0	0
IN429U On 15/07/2014 Spot Bond			100.00000	96.21352	100.00000	95.96427				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	94.50311	100.00000	94.26264				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	96.87500	100.00000	96.12403				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	93.68654	100.00000	92.97138				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	88.90511	100.00000	88.26087				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	84.58333	100.00000	84.00000				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	99.17355	100.00000	98.36065				0.00	0	0
Total IN435U SPOT										0.00	0	0
Total For IN435U										0.00	0	0
IN436U On 02/09/2014 Spot Bond			100.00000	95.72357	100.00000	94.95162				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	90.56924	100.00000	89.87787				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	99.91924				0.00	0	0
Total INA426 SPOT										0.00	0	0
Total For INA426										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INA427 On 01/07/2014 Spot Bond			5.90000	99.90311	5.90000	99.80640				0.00	0	0
Total INA427 SPOT										0.00	0	0
Total For INA427										0.00	0	0
INA428 On 08/07/2014 Spot Bond			5.90000	99.79030	5.90000	99.69382				0.00	0	0
Total INA428 SPOT										0.00	0	0
Total For INA428										0.00	0	0
INA430 On 22/07/2014 Spot Bond			6.00000	99.55813	6.00000	99.46046				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	99.33054	6.00000	99.23332				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	99.21714	6.00000	99.12014				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	98.97446	6.10000	98.87633				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	98.74579	6.10000	98.64812				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	102.09312				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			11.16042	101.08750	11.16042	103.58840				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			11.16042	99.63728	11.16042	102.42727				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.02125				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	100.39383				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.02117				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	101.46117	6.50000	101.44343				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.09177				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	101.61655				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	97.44698				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	100.13493				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	101.30058				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.02202				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	101.53125				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	103.38699				0.00	0	0
Total ING233 SPOT										0.00	0	0
Total For ING233										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.06798				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.06745				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING239 On 15/07/2014 Spot Bond				100.00000	0.00000	101.16287				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	100.85752				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.73983				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	100.63133				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	100.62400				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	100.45543				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	101.60705				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	101.20884				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	100.48822				0.00	0	0
Total ING254 SPOT										0.00	0	0
Total For ING254										0.00	0	0
ING257 On 22/12/2014 Spot Bond			100.00000	69.13803	100.00000	100.00000				0.00	0	0
Total ING257 SPOT										0.00	0	0
Total For ING257										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	102.23664				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.46402				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	100.90781				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	97.64887				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
IP270U On 10/07/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052				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	97.59358	100.00000	97.33333				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	101.39581				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	101.42480				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	101.44418				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			8.64000	102.12350	8.64000	102.09991				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	101.15452				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			9.64500	99.53636	9.64500	99.51088				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	100.17707				0.00	0	0
Total IPL5 SPOT										0.00	0	0
Total For IPL5										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			8.86000	104.89398	8.86000	104.86928			181,630,000,000.00	20,500,000	220,500,000
Total IPL6 SPOT												181,630,000,000.00	20,500,000	220,500,000
Total For IPL6												181,630,000,000.00	20,500,000	220,500,000
IPL7	On	05/04/2018	Spot Bond				100.00000	0.00000	101.55131			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	101.54659			0.00	40,000,000	80,000,000
Total IPL8 SPOT												0.00	40,000,000	80,000,000
Total For IPL8												0.00	40,000,000	80,000,000
IPL9	On	20/05/2021	Spot Bond				100.00000	0.00000	101.02240			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	100.72009			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	100.02209			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			8.81000	101.69858	8.81000	101.67463			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	100.08610			0.00	0	2,400,000,000
Total IV015 SPOT												0.00	0	2,400,000,000
Total For IV015												0.00	0	2,400,000,000
IV016	On	06/12/2021	Spot Bond				100.00000	0.00000	100.42125			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	97.69123	3.26000	121.18438			0.00	0	20,000,000
Total IV017 SPOT												0.00	0	20,000,000
Total For IV017												0.00	0	20,000,000
IV019	On	31/03/2028	Spot Bond			3.64000	137.60056	3.64000	137.52778			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	99.82701			0.00	30,000,000	60,000,000
Total IV022 SPOT												0.00	30,000,000	60,000,000
Total For IV022												0.00	30,000,000	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
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.67758			0.00	10,000,000,000	5,000,000,000
Total IV023 SPOT									0.00	10,000,000,000	5,000,000,000
Total For IV023									0.00	10,000,000,000	5,000,000,000
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.56717			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	100.27275			0.00	20,000,000	50,000,000
Total IV025 SPOT									0.00	20,000,000	50,000,000
Total For IV025									0.00	20,000,000	50,000,000
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.93598			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	96.38053	3.60000	97.17071		2,880,000,000,000.00		800,000,000	400,000,000
Total IV030 SPOT								2,880,000,000,000.00		800,000,000	400,000,000
Total For IV030								2,880,000,000,000.00		800,000,000	400,000,000
IV030A On 31/01/2025 Spot Bond			3.60000	96.30018	3.60000	102.84307			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	100.31138			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	100.98495			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	100.23750			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			10.52000	112.01538	10.52000	111.98417			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	101.43405			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	137.60056	3.64000	137.52778			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV427U On 03/07/2014 Spot Bond			100.00000	99.30667	100.00000	99.04114				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	97.47949	100.00000	97.22364				0.00	0	0
Total IV428U SPOT										0.00	0	0
Total For IV428U										0.00	0	0
IV429U On 17/07/2014 Spot Bond			100.00000	95.72408	100.00000	95.47737				0.00	0	0
Total IV429U SPOT										0.00	0	0
Total For IV429U										0.00	0	0
IV430U On 24/07/2014 Spot Bond			100.00000	94.02340	100.00000	92.40506				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	92.26705	100.00000	91.57331				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	87.62590	100.00000	87.00000				0.00	0	0
Total IV433U SPOT										0.00	0	0
Total For IV433U										0.00	0	0
IV436U On 04/09/2014 Spot Bond			100.00000	95.52942	100.00000	94.90909				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	100.49729				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	101.21178				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	100.62520				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	99.98384	5.90000	99.88698				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	99.87085	5.90000	99.77421				0.00	0	0
Total IVA427 SPOT										0.00	0	0
Total For IVA427										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA428 On 10/07/2014 Spot Bond			5.90000	99.75812	5.90000	99.66170			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	99.64564	5.90000	99.54944			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	99.29811	6.00000	99.20096			0.00	0	0
Total IVA432 SPOT									0.00	0	0
Total For IVA432									0.00	0	0
IVA436 On 04/09/2014 Spot Bond			6.10000	98.82734	6.10000	98.72950			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	98.71321	6.10000	98.61560			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	100.92038			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	101.13370			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	101.51404			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	101.53283			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	100.79845			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	100.65157			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	100.70808			0.00	0	0
Total IVC015 SPOT									0.00	0	0
Total For IVC015									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.43977				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	101.42490				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	101.43459				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.45397				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	101.36675				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	101.27519				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	101.12577				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	100.02174				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	100.78227				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	100.53210				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	100.52661				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	99.82336				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	101.34537			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	101.18466			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	101.00390			0.00	0	0
Total IVC030 SPOT									0.00	0	0
Total For IVC030									0.00	0	0
IVC031 On 18/08/2014 Spot Bond				100.00000	0.00000	100.62862			0.00	0	0
Total IVC031 SPOT									0.00	0	0
Total For IVC031									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.09298			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	60.27838	100.00000	60.13236			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	101.14756			0.00	0	0
Total JDG01 SPOT									0.00	0	0
Total For JDG01									0.00	0	0
JDG02L On 22/01/2015 Spot Bond			100.00000	63.51445	100.00000	63.35890			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	101.92586			0.00	0	0
Total JDG03 SPOT									0.00	0	0
Total For JDG03									0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	22.82958	100.00000	22.77427			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	101.49581			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JDG07L On 14/11/2014 Spot Bond			100.00000	88.03828	100.00000	87.82816			0.00	0	0
Total JDG07U SPOT									0.00	0	0
Total For JDG07U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JDG08l On 28/11/2014 Spot Bond			100.00000	86.50385	100.00000	86.30408				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09l On 29/01/2015 Spot Bond			100.00000	62.37405	100.00000	62.22129				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10l On 29/01/2015 Spot Bond			100.00000	70.71464	100.00000	70.58048				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11l On 04/02/2015 Spot Bond			100.00000	61.77776	100.00000	61.62810				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	55.61324	100.00000	55.47852				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.22682				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	100.23540				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	88.46154	100.00000	88.17891				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	102.61169				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	101.31720				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.70000	139.49313	8.70000	139.46086				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	100.32754				0.00	0	0
Total LBK02 SPOT										0.00	0	0
Total For LBK02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.12128			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	100.54493			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	100.53956			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.10988			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.96000	99.32063	8.96000	99.29658		508,032,000,000.00	56,700,000	1,436,700,000	
Total LGL02 SPOT								508,032,000,000.00	56,700,000	1,436,700,000	
Total For LGL02								508,032,000,000.00	56,700,000	1,436,700,000	
LGL03 On 03/04/2018 Spot Bond			9.11000	71.45217	9.11000	97.08135		91,100,000,000.00	10,000,000	30,000,000	
Total LGL03 SPOT								91,100,000,000.00	10,000,000	30,000,000	
Total For LGL03								91,100,000,000.00	10,000,000	30,000,000	
LGL04 On 14/08/2020 Spot Bond			9.57500	101.42483	9.57500	101.39862		73,727,500,000.00	7,700,000	18,200,000	
Total LGL04 SPOT								73,727,500,000.00	7,700,000	18,200,000	
Total For LGL04								73,727,500,000.00	7,700,000	18,200,000	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.32244		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			10.63000	100.43523	10.63000	100.40682		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	100.35172		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	100.70616		0.00	0	0	
Total LRFA1 SPOT								0.00	0	0	
Total For LRFA1								0.00	0	0	
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.75298		0.00	0	0	
Total LRFB1 SPOT								0.00	0	0	
Total For LRFB1								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.80906			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	101.27524			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	98.80927			0.00	0	0
Total MAQ050 SPOT									0.00	0	0
Total For MAQ050									0.00	0	0
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	98.14207			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	99.50091			0.00	0	0
Total MAQ052 SPOT									0.00	0	0
Total For MAQ052									0.00	0	0
MAQ05 On 22/08/2014 Spot Bond				100.00000	0.00000	99.04408			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	98.76540			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	68.35206	100.00000	68.22430			0.00	0	0
Total MAQ08U SPOT									0.00	0	0
Total For MAQ08U									0.00	0	0
MAQ09 On 14/11/2014 Spot Bond			100.00000	88.03828	100.00000	87.82816			0.00	0	0
Total MAQ09U SPOT									0.00	0	0
Total For MAQ09U									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.03485			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	5.92196	100.00000	5.88726			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	82.32662	100.00000	82.14286			0.00	0	0
Total MAQ12U SPOT									0.00	0	0
Total For MAQ12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ21 On 29/07/2014 Spot Bond			100.00000	96.87500	100.00000	96.12403				0.00	0	0
Total MAQ21U SPOT										0.00	0	0
Total For MAQ21U										0.00	0	0
MAQ24 On 24/06/2014 Spot Bond			100.00000	66.66667	100.00000	66.66667				0.00	0	0
Total MAQ24U SPOT										0.00	0	0
Total For MAQ24U										0.00	0	0
MAQ25 On 09/07/2014 Spot Bond			100.00000	96.30607	100.00000	96.05263				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	92.63959	100.00000	92.40506				0.00	0	0
Total MAQ26U SPOT										0.00	0	0
Total For MAQ26U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	99.83916				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF027 On 07/10/2014 Spot Bond				100.00000	0.00000	101.56499				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF028 On 16/04/2015 Spot Bond				100.00000	0.00000	101.30336				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF029 On 01/10/2015 Spot Bond				100.00000	0.00000	100.44261				0.00	3,000,000,000	1,000,000,000
Total MBF029 SPOT										0.00	3,000,000,000	1,000,000,000
Total For MBF029										0.00	3,000,000,000	1,000,000,000
MBF030 On 01/10/2017 Spot Bond				100.00000	0.00000	100.87418				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF033 On 28/03/2016 Spot Bond				100.00000	0.00000	100.19130				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF034 On 10/09/2014 Spot Bond				100.00000	0.00000	100.24091				0.00	0	0
Total MBF034 SPOT										0.00	0	0
Total For MBF034										0.00	0	0
MBF035 On 10/12/2016 Spot Bond				100.00000	0.00000	100.54439				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	100.73401			0.00	0	0
Total MBF036 SPOT									0.00	0	0
Total For MBF036									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.87795			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	101.20378			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	101.28751			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	82.76644	100.00000	82.57919			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	60.60684	100.00000	60.46002			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	21.12467	100.00000	21.07350			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	51.57391	100.00000	51.44897			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			8.87000	102.33961	8.87000	102.31535		28,384,000,000.00	3,200,000	123,200,000	
Total MBSA01 SPOT								28,384,000,000.00	3,200,000	123,200,000	
Total For MBSA01								28,384,000,000.00	3,200,000	123,200,000	
MBSA0 On 15/04/2019 Spot Bond			8.76000	102.26384	8.76000	102.23989		0.00	0	0	
Total MBSA02 SPOT								0.00	0	0	
Total For MBSA02								0.00	0	0	
MCB3M On 13/12/2014 Spot Bond				100.00000	0.00000	100.23557		0.00	0	0	
Total MCB3M SPOT								0.00	0	0	
Total For MCB3M								0.00	0	0	
MCB5M On 13/12/2014 Spot Bond				100.00000	0.00000	100.21933		0.00	0	0	
Total MCB5M SPOT								0.00	0	0	
Total For MCB5M								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	101.32791			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	101.44432			0.00	0	0
Total MEFSA1 SPOT									0.00	0	0
Total For MEFSA1									0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.45459			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	101.50591			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	103.17740			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	103.33861			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			8.19500	102.68592	8.19500	102.66339			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.94000	105.86964	8.94000	105.84406			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			9.77000	105.98067	9.77000	105.95274			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			6.40500	101.54238	6.40500	101.52509			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	100.06849			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	100.07117			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B On 20/09/2019 Spot Bond			9.77500	102.06645	9.77500	102.03967			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.64500	103.31664	7.64500	103.29558		65,747,000,000.00		8,600,000	4,998,600,000
Total MGL01 SPOT								65,747,000,000.00		8,600,000	4,998,600,000
Total For MGL01								65,747,000,000.00		8,600,000	4,998,600,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.51327			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			9.12000	99.74348	9.12000	99.71918			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	100.13873			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			9.64500	105.61758	9.64500	104.72294			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	13.91908	100.00000	13.88536			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	100.49298			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			8.82000	99.71971	8.82000	99.69620		103,194,000,000.00		11,700,000	71,700,000
Total MQB02 SPOT								103,194,000,000.00		11,700,000	71,700,000
Total For MQB02								103,194,000,000.00		11,700,000	71,700,000
MTN02 On 13/07/2014 Spot Bond			5.89000	104.79062	5.89000	104.77376			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			7.73000	105.82032	7.73000	105.79815		386,500,000,000.00		50,000,000	200,000,000
Total MTN03 SPOT								386,500,000,000.00		50,000,000	200,000,000
Total For MTN03								386,500,000,000.00		50,000,000	200,000,000
MTN04 On 13/07/2017 Spot Bond			8.76000	108.14983	8.76000	108.12421		169,068,000,000.00		19,300,000	537,700,000
Total MTN04 SPOT								169,068,000,000.00		19,300,000	537,700,000
Total For MTN04								169,068,000,000.00		19,300,000	537,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211 On 14/08/2020 Spot Bond			100.89771	6.52301	100.89771	6.50708			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.60944	100.61875	6.59334			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.78521			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	100.79629			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	100.80168			0.00	0	0
Total N4A502 SPOT									0.00	0	0
Total For N4A502									0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.86856			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.94629			0.00	0	0
Total N4C508 SPOT									0.00	0	0
Total For N4C508									0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.41830	100.00000	0.41729			0.00	0	0
Total N4D68U SPOT									0.00	0	0
Total For N4D68U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4E68L On 14/08/2020 Spot Bond			100.00000	0.41830	100.00000	0.41729				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			9.20000	95.39811	9.20000	95.37479				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10L On 25/07/2016 Spot Bond			7.58000	101.60455	7.58000	101.58367				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11L On 28/11/2020 Spot Bond			9.29500	98.88192	9.29500	98.85752				0.00	0	119,700,000
Total NBK11A SPOT										0.00	0	119,700,000
Total For NBK11A										0.00	0	119,700,000
NBK11E On 27/10/2014 Spot Bond				100.00000	0.00000	101.25701				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12L On 19/03/2021 Spot Bond			9.09500	103.88394	9.09500	103.85883				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12L On 20/02/2015 Spot Bond				100.00000	0.00000	100.72034				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13L On 19/03/2024 Spot Bond			9.53500	103.78207	9.53500	103.75580				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13L On 21/02/2017 Spot Bond				100.00000	0.00000	101.98502				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14L On 27/08/2015 Spot Bond				100.00000	0.00000	100.80517				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15L On 27/08/2017 Spot Bond				100.00000	0.00000	102.03502				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16L On 25/07/2016 Spot Bond				100.00000	0.00000	101.37223				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.65401			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.07170			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.33000	106.60246	7.33000	106.58161		733,000,000,000.00	100,000,000	860,000,000	
Total NBK2A SPOT								733,000,000,000.00	100,000,000	860,000,000	
Total For NBK2A								733,000,000,000.00	100,000,000	860,000,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.72814		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			8.77000	114.07931	8.77000	114.05271		128,042,000,000.00	14,600,000	424,600,000	
Total NBK3A SPOT								128,042,000,000.00	14,600,000	424,600,000	
Total For NBK3A								128,042,000,000.00	14,600,000	424,600,000	
NBK4 On 28/10/2024 Spot Bond			10.87500	34.38030	10.87500	34.37058		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			7.53000	103.42444	7.53000	103.40356		4,633,209,000,000.00	615,300,000	1,265,300,000	
Total NBK6A SPOT								4,633,209,000,000.00	615,300,000	1,265,300,000	
Total For NBK6A								4,633,209,000,000.00	615,300,000	1,265,300,000	
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.30092		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	101.36941		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			7.88000	104.73736	7.88000	104.71537		119,776,000,000.00	15,200,000	445,200,000	
Total NBK9A SPOT								119,776,000,000.00	15,200,000	445,200,000	
Total For NBK9A								119,776,000,000.00	15,200,000	445,200,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.01790		0.00	0	0	
Total NBK9B SPOT								0.00	0	0	
Total For NBK9B								0.00	0	0	
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NCLN43 SPOT								0.00	0	0	
Total For NCLN43								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN44 SPOT										0.00	0	0
Total For NCLN44										0.00	0	0
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN45 SPOT										0.00	0	0
Total For NCLN45										0.00	0	0
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN46 SPOT										0.00	0	0
Total For NCLN46										0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	101.40736				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	100.95597				0.00	420,000,000	420,000,000
Total NCLN54 SPOT										0.00	420,000,000	420,000,000
Total For NCLN54										0.00	420,000,000	420,000,000
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.66419				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	101.49601				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	100.46355				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	90.31706				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	100.43932				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	101.22243				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.32853				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	101.14857				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 13/07/2016 Spot Bond				100.00000	0.00000	101.57010				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	86.56711				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	100.14780				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	100.84516				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	100.07463				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	100.07035				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	101.57361				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	100.06771				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.07255				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.07250				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.04708				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.08387				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.04500	103.85963	10.04500	106.40019				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	100.08334				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.08000	102.59964	10.08000	105.17332				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.08387				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.07520				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	100.07655				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			8.58000	105.07630	8.58000	105.05231			4,290,000,000,000.00	500,000,000	250,000,000	
Total NED11 SPOT									4,290,000,000,000.00	500,000,000	250,000,000	
Total For NED11									4,290,000,000,000.00	500,000,000	250,000,000	
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.38916				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	100.60862				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			10.15000	105.31132	10.15000	104.14154				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	101.73931			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	101.33167			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			12.21000	110.89270	12.21000	110.85699			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	110.92955			0.00	9,900,000,000	5,700,000,000
Total NEDH1B SPOT									0.00	9,900,000,000	5,700,000,000
Total For NEDH1B									0.00	9,900,000,000	5,700,000,000
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.50971			0.00	40,000,000	80,000,000
Total NHM001 SPOT									0.00	40,000,000	80,000,000
Total For NHM001									0.00	40,000,000	80,000,000
NILB10 On 08/12/2016 Spot Bond			2.09000	165.64280	2.09000	165.56210			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			8.82500	106.34240	8.82500	106.31703			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	100.24890			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	100.23843			0.00	0	0
Total NPL09 SPOT									0.00	0	0
Total For NPL09									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.45500	105.21316	9.45500	105.32747			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.64115			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	100.83856			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.60542				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	100.62780				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.61440				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			9.65500	105.20893	9.65500	106.32431				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	100.62786				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	100.64120				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	100.63227				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			9.85500	105.20487	9.85500	105.31484				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	100.65915				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	100.65014				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	100.65461				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	100.81938				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.76512				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	100.66800				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.63000	113.92242	8.63000	113.89612				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			9.04500	120.33781	9.04500	120.30889				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	171.79546	1.98500	171.71225				0.00	0	8,400,000,000
Total NRA023 SPOT										0.00	0	8,400,000,000
Total For NRA023										0.00	0	8,400,000,000
NRA02: On 30/11/2028 Spot Bond			9.42000	122.90458	9.42000	122.87367				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	101.18294				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	101.07561				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	101.80459				0.00	80,000,000	40,000,000
Total NTC15 SPOT										0.00	80,000,000	40,000,000
Total For NTC15										0.00	80,000,000	40,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.01894				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	100.54396				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	100.56287				0.00	40,000,000	20,000,000
Total NTC18 SPOT										0.00	40,000,000	20,000,000
Total For NTC18										0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.63024				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.78382				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.72409	100.00000	16.68358				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	43.46383	100.00000	43.35739				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			6.86000	104.01437	6.86000	103.99520			103,586,000,000.00		15,100,000	4,106,700,000
Total OML01 SPOT									103,586,000,000.00		15,100,000	4,106,700,000
Total For OML01									103,586,000,000.00		15,100,000	4,106,700,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	15.37441	100.00000	15.33717				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	67.39129	100.00000	67.22624				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	100.77412				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	101.12586				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	100.39872				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	100.33176				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP17 On 27/06/2014 Spot Bond				100.00000	0.00000	100.45414			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	100.39965			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.25968			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	101.04962			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	101.08008			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	101.09378			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	101.12423			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	101.25511			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	101.28553			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	101.18787			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			6.63000	105.18331	6.63000	105.16450			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			6.26000	98.61315	6.26000	98.59647			0.00	0	0
Total R009P SPOT									0.00	0	0
Total For R009P									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P On 21/12/2025 Spot Bond			8.12000	40.07282	8.12000	40.06411			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			6.66000	111.62145	6.63000	111.63844		317,003,889,122,000.00	197,748,331,700	1,615,462,640,900	
Total R157 SPOT								17,003,889,122,000.00	197,748,331,700	515,462,640,900	
Total For R157								17,003,889,122,000.00	197,748,331,700	515,462,640,900	
R158 On 15/09/2015 Spot Bond			6.63000	111.65822	6.63000	111.63844		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			6.53000	92.44330	6.53000	92.42716		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			6.63000	117.69952	6.63000	117.67867		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			6.46000	86.82077	6.46000	86.80577		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			8.33000	116.76228	8.30000	116.99301		333,600,972,624,000.00	520,240,212,800	1,730,378,543,500	
Total R186 SPOT								13,600,972,624,000.00	520,240,212,800	730,378,543,500	
Total For R186								13,600,972,624,000.00	520,240,212,800	730,378,543,500	
R187P On 21/12/2026 Spot Bond			8.04000	37.36396	8.04000	37.35591		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			7.96000	34.89197	7.96000	34.88453		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	284.14864	1.58000	284.01413		25,088,022,574,000.00	15,878,495,300	24,291,847,800	
Total R197 SPOT								15,088,022,574,000.00	15,878,495,300	24,291,847,800	
Total For R197								15,088,022,574,000.00	15,878,495,300	24,291,847,800	
R201 On 21/12/2014 Spot Bond			5.92500	101.42783	5.89000	101.42884		296,250,000,000.00	50,000,000	65,600,000,000	
Total R201 SPOT								296,250,000,000.00	50,000,000	65,600,000,000	
Total For R201								296,250,000,000.00	50,000,000	65,600,000,000	
R202 On 07/12/2033 Spot Bond			1.79000	227.68918	1.79000	227.58008		197,291,275,384,000.00	110,218,589,600	151,545,869,600	
Total R202 SPOT								17,291,275,384,000.00	110,218,589,600	151,545,869,600	
Total For R202								17,291,275,384,000.00	110,218,589,600	151,545,869,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Spot Bond			8.17000	99.87030	8.13500	100.06008			829,394,928,407,000.00	101,517,127,100	465,208,278,300
Total R2023 SPOT									29,394,928,407,000.00	101,517,127,100	465,208,278,300
Total For R2023									29,394,928,407,000.00	101,517,127,100	465,208,278,300
R203 On 15/09/2017 Spot Bond			7.30000	104.95339	7.26000	105.04813			094,981,986,740,000.00	286,983,833,800	811,315,712,300
Total R203 SPOT									14,981,986,740,000.00	286,983,833,800	811,315,712,300
Total For R203									14,981,986,740,000.00	286,983,833,800	811,315,712,300
R2030 On 31/01/2030 Spot Bond			8.83500	96.19297	8.83500	96.17000			895,738,394,981,000.00	214,571,408,600	519,377,858,400
Total R2030 SPOT									15,738,394,981,000.00	214,571,408,600	519,377,858,400
Total For R2030									15,738,394,981,000.00	214,571,408,600	519,377,858,400
R2032 On 31/03/2032 Spot Bond			8.96500	94.12290	8.96500	95.59697			0.00	0	0
Total R2032 SPOT									0.00	0	0
Total For R2032									0.00	0	0
R2037 On 31/01/2037 Spot Bond			9.04000	98.22611	9.04000	98.20212			519,277,791,744,000.00	57,442,233,600	135,996,439,300
Total R2037 SPOT									19,277,791,744,000.00	57,442,233,600	135,996,439,300
Total For R2037									19,277,791,744,000.00	57,442,233,600	135,996,439,300
R204 On 21/12/2018 Spot Bond			7.56500	101.71584	7.52000	101.86577			485,506,519,743,500.00	196,365,699,900	440,997,531,500
Total R204 SPOT									15,506,519,743,500.00	196,365,699,900	440,997,531,500
Total For R204									15,506,519,743,500.00	196,365,699,900	440,997,531,500
R2048 On 28/02/2048 Spot Bond			9.15000	98.60237	9.15000	98.57840			748,889,494,560,000.00	81,845,846,400	437,537,600,000
Total R2048 SPOT									18,889,494,560,000.00	81,845,846,400	437,537,600,000
Total For R2048									18,889,494,560,000.00	81,845,846,400	437,537,600,000
R207 On 15/01/2020 Spot Bond			7.80500	100.75403	7.77500	100.86405			189,236,623,458,500.00	280,491,559,700	517,501,163,700
Total R207 SPOT									19,236,623,458,500.00	280,491,559,700	517,501,163,700
Total For R207									19,236,623,458,500.00	280,491,559,700	517,501,163,700
R208 On 31/03/2021 Spot Bond			7.97500	95.25916	7.94500	95.38752			003,973,929,027,500.00	376,673,846,900	973,408,597,600
Total R208 SPOT									13,973,929,027,500.00	376,673,846,900	973,408,597,600
Total For R208									13,973,929,027,500.00	376,673,846,900	973,408,597,600
R209 On 31/03/2036 Spot Bond			8.99500	75.43086	8.97000	75.60123			776,935,546,543,500.00	197,547,031,300	612,414,822,200
Total R209 SPOT									16,935,546,543,500.00	197,547,031,300	612,414,822,200
Total For R209									16,935,546,543,500.00	197,547,031,300	612,414,822,200
R210 On 31/03/2028 Spot Bond			1.75000	170.74610	1.74000	170.86292			4,925,610,025,000.00	2,814,634,300	30,397,614,600
Total R210 SPOT									4,925,610,025,000.00	2,814,634,300	30,397,614,600
Total For R210									4,925,610,025,000.00	2,814,634,300	30,397,614,600
R211 On 31/01/2017 Spot Bond			0.68000	131.45075	0.68000	131.39170			1,650,027,548,000.00	2,426,511,100	73,318,925,000
Total R211 SPOT									1,650,027,548,000.00	2,426,511,100	73,318,925,000
Total For R211									1,650,027,548,000.00	2,426,511,100	73,318,925,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Spot Bond			1.60000	135.65389	1.60000	135.58952			2,230,150,080,000.00	1,393,843,800	65,133,824,600
Total R212 SPOT									2,230,150,080,000.00	1,393,843,800	65,133,824,600
Total For R212									2,230,150,080,000.00	1,393,843,800	65,133,824,600
R213 On 28/02/2031 Spot Bond			8.86000	86.15772	8.84000	86.28981			761,007,005,894,000.00	311,626,072,900	356,901,000,000
Total R213 SPOT									761,007,005,894,000.00	311,626,072,900	356,901,000,000
Total For R213									761,007,005,894,000.00	311,626,072,900	356,901,000,000
R214 On 28/02/2041 Spot Bond			9.06500	76.41120	9.06500	76.39280			072,555,102,139,500.00	118,318,268,300	622,573,298,000
Total R214 SPOT									72,555,102,139,500.00	118,318,268,300	622,573,298,000
Total For R214									72,555,102,139,500.00	118,318,268,300	622,573,298,000
R226C On 15/09/2014 Spot Bond			5.86000	98.70061	5.86000	98.68498			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			6.69000	95.35476	6.69000	95.33771			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			6.53000	92.44330	6.53000	92.42716			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			6.45000	89.64004	6.45000	89.62458			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			6.46000	86.82077	6.46000	86.80577			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			5.89500	97.19026	5.89500	97.17500			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			6.60000	93.77942	6.60000	93.76279			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			6.47000	90.95390	6.47000	90.93808			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C On 21/06/2016 Spot Bond			6.45000	88.13771	6.45000	88.12242			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			6.51000	85.26064	6.51000	85.24572			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.23500	80.86092	7.23500	80.84522			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			7.28500	77.90664	7.28500	77.89141			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			7.52500	74.47786	7.52500	74.46283			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			7.50500	71.83938	7.50500	71.82492			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			7.48500	69.30773	7.48500	69.29382			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			7.47500	66.84282	7.47500	66.82942			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			7.73500	63.47520	7.73500	63.46204			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			7.71500	61.18811	7.71500	61.17546			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			7.86500	58.32395	7.86500	58.31166			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			7.83500	56.23859	7.83500	56.22678			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C On 21/06/2022 Spot Bond			7.80500	54.24347	7.80500	54.23212			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			7.77500	52.33425	7.77500	52.32335			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0
R343C On 21/06/2023 Spot Bond			7.73500	50.55056	7.73500	50.54008			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			7.69500	48.84651	7.69500	48.83643			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0
R345C On 21/06/2024 Spot Bond			8.24000	44.63752	8.24000	44.62767			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			8.20000	43.04435	8.20000	43.03490			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			8.16000	41.52402	8.16000	41.51495			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			8.12000	40.07282	8.12000	40.06411			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			8.08000	38.68724	8.08000	38.67887			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			8.04000	37.36396	8.04000	37.35591			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			8.00000	36.09986	8.00000	36.09212			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			7.96000	34.89197	7.96000	34.88453			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.81454			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	100.67770			0.00	0	0
Total RCSB04 SPOT									0.00	0	0
Total For RCSB04									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.82193			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	101.65636			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	17.27395	100.00000	17.23209			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	6.40024	100.00000	6.38457			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	17.35604	100.00000	17.31400			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	101.66316			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	100.26422			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	100.74950			0.00	680,000,000	680,000,000
Total RDFB03 SPOT									0.00	680,000,000	680,000,000
Total For RDFB03									0.00	680,000,000	680,000,000
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	102.31756			0.00	0	0
Total RDFC12 SPOT									0.00	0	0
Total For RDFC12									0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.00002			0.00	0	0
Total RDFC13 SPOT									0.00	0	0
Total For RDFC13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	100.67431			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	101.26874			0.00	0	0
Total RES06 SPOT									0.00	0	0
Total For RES06									0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.69900			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	101.41247			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	101.02507			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	100.30106			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	101.47212			0.00	0	0
Total RES25 SPOT									0.00	0	0
Total For RES25									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.25782			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	100.53915			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	100.31170			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	101.18300			0.00	0	0
Total RP004 SPOT									0.00	0	0
Total For RP004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	99.81459			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	101.78762			0.00	0	0
Total RP006 SPOT									0.00	0	0
Total For RP006									0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	101.60354			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	101.60354			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	99.91516			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	99.90506			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	100.39383			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	107.10455	12.35000	107.06910			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	100.35417			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	13.97590	100.00000	13.94205			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	100.85579			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	101.54660			0.00	0	0
Total RP024 SPOT									0.00	0	0
Total For RP024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	101.38652			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	100.24883			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	101.11261			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	48.86817	100.00000	48.71393			0.00	0	0
Total RPG03 SPOT									0.00	0	0
Total For RPG03									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	2.39675	100.00000	2.39101			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	16.29073	100.00000	16.25083			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	24.02252	100.00000	23.96433			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	11.81092	100.00000	11.76779			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	23.98116	100.00000	23.92306			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	101.68096			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	102.36324			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			9.24500	105.35395	9.24500	105.32793		39,753,500,000.00		4,300,000	764,300,000
Total RW21 SPOT								39,753,500,000.00		4,300,000	764,300,000
Total For RW21								39,753,500,000.00		4,300,000	764,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW23 On 10/12/2023 Spot Bond			9.38500	91.76143	9.38500	101.12879			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.99000	85.26623	9.99000	102.31237			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.21527			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			7.88000	107.27375	7.88000	107.25123			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	100.63834			0.00	240,000,000	120,000,000
Total SBK13 SPOT									0.00	240,000,000	120,000,000
Total For SBK13									0.00	240,000,000	120,000,000
SBK14 On 01/12/2017 Spot Bond			9.31000	101.63003	9.31000	101.60476			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	101.32209			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	100.15201			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	101.20282			0.00	40,000,000	20,000,000
Total SBK17 SPOT									0.00	40,000,000	20,000,000
Total For SBK17									0.00	40,000,000	20,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.35867			0.00	140,000,000	70,000,000
Total SBK18 SPOT									0.00	140,000,000	70,000,000
Total For SBK18									0.00	140,000,000	70,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.33404			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			7.63000	102.55672	7.63000	102.53585		41,563,662,000,000.00	5,447,400,000	5,243,700,000	
Total SBK7 SPOT								11,563,662,000,000.00	5,447,400,000	5,243,700,000	
Total For SBK7								11,563,662,000,000.00	5,447,400,000	5,243,700,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9 On 10/04/2018 Spot Bond			9.02000	99.76720	9.02000	99.74316			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			8.09000	109.88942	8.09000	109.86574			0.00	0	0
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.95000	110.05721	7.95000	110.03390			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			7.88000	110.14125	7.88000	110.11812			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			8.66000	101.13318	8.66000	101.10989			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			8.02500	109.96727	8.02500	109.94377			0.00	0	0
Total SBN34 SPOT									0.00	0	0
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			7.99000	110.00923	7.99000	109.98582			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	100.13772			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	100.02304			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	99.82235			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			8.31000	103.92202	8.31000	103.89903			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	101.46425			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.01834			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	104.06385			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.09500	105.58011	9.09500	105.55445			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.95000	101.78687	9.95000	101.76002		796,000,000,000.00		80,000,000	40,000,000
Total SBS20 SPOT								796,000,000,000.00		80,000,000	40,000,000
Total For SBS20								796,000,000,000.00		80,000,000	40,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.87964			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	101.07882			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	100.83366			0.00	120,000,000	60,000,000
Total SBS23 SPOT									0.00	120,000,000	60,000,000
Total For SBS23									0.00	120,000,000	60,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.61885			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.61000	101.78195	8.61000	101.75863		281,547,000,000.00		32,700,000	1,182,700,000
Total SBS25 SPOT								281,547,000,000.00		32,700,000	1,182,700,000
Total For SBS25								281,547,000,000.00		32,700,000	1,182,700,000
SBS26l On 28/02/2017 Spot Bond			100.00000	11.40984	100.00000	11.38430			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			9.67500	106.28629	9.67500	106.25855			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	101.32030			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS29 On 12/06/2019 Spot Bond			9.18500	98.36374	9.18500	98.33960			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.00000	94.90300	9.00000	94.88029			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.22601			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.95000	99.15238	9.95000	99.12608			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			9.64500	95.48362	9.64500	95.45917			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			7.68000	112.24283	7.68000	112.21946		2,022,912,000,000.00	263,400,000	448,400,000	
Total SBS9 SPOT								2,022,912,000,000.00	263,400,000	448,400,000	
Total For SBS9								2,022,912,000,000.00	263,400,000	448,400,000	
SBSI11 On 07/12/2023 Spot Bond			2.11000	129.17768	2.11000	272.65384		295,400,000,000.00	140,000,000	70,000,000	
Total SBSI11 SPOT								295,400,000,000.00	140,000,000	70,000,000	
Total For SBSI11								295,400,000,000.00	140,000,000	70,000,000	
SBSI12 On 31/01/2017 Spot Bond			1.32500	103.99334	1.32500	129.28923		106,000,000,000.00	80,000,000	40,000,000	
Total SBSI12 SPOT								106,000,000,000.00	80,000,000	40,000,000	
Total For SBSI12								106,000,000,000.00	80,000,000	40,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.37694			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	13.75129	100.00000	13.71798			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				161.23097	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	113.52946	1.95000	127.29109			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	101.46117	6.50000	101.44343			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	100.13363			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	99.88395			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	101.40421			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			9.29000	98.51551	9.29000	98.49094		56,669,000,000.00		6,100,000	266,100,000
Total SHS05 SPOT								56,669,000,000.00		6,100,000	266,100,000
Total For SHS05								56,669,000,000.00		6,100,000	266,100,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.15320			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.51603				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.01991				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	100.01685				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	100.97755				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	14.68198	100.00000	14.64641				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	100.24374				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	59.41251	100.00000	59.22702				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	100.14123				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.93000	106.75010	7.93000	106.72717				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			9.12000	100.53742	9.12000	101.65757				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			8.61000	101.27049	8.61000	101.24729				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	100.67962				0.00	0	0
Total SPDA1 SPOT										0.00	0	0
Total For SPDA1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.67430			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	100.99169			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.67896			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	101.14279			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			8.36000	102.22621	8.36000	102.20322			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	101.43763			0.00	0	0
Total SSA02 SPOT									0.00	0	0
Total For SSA02									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.80050			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.37857			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			9.49500	95.22363	9.49500	95.19950		176,607,000,000.00	18,600,000	1,318,600,000	
Total SSA06 SPOT								176,607,000,000.00	18,600,000	1,318,600,000	
Total For SSA06								176,607,000,000.00	18,600,000	1,318,600,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.47245			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	99.95896			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	101.26327			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN00: On 31/03/2021 Spot Bond			9.55300	87.83162	9.55300	87.80923			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			9.61500	87.55491	9.61500	87.53245			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00: On 21/12/2014 Spot Bond			7.13500	100.84630	7.13500	100.82726			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			9.03500	95.55238	9.03500	95.52905			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	100.12564			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			8.44000	101.73909	8.44000	101.71624			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	108.82369	2.35000	109.18465			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			8.47000	98.36039	8.47000	98.33810			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	100.96272			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	100.75999			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.72000	105.68417	9.72000	105.65677			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	100.41904			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN019 On 04/09/2014 Spot Bond				100.00000	0.00000	100.06335				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN020 On 18/09/2014 Spot Bond				100.00000	0.00000	100.11932				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN021 On 28/02/2031 Spot Bond			10.07000	77.63894	10.07000	77.61822				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN024 On 21/01/2019 Spot Bond				100.00000	0.00000	101.29893				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN025 On 04/03/2019 Spot Bond				100.00000	0.00000	99.51983				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN026 On 16/01/2019 Spot Bond				100.00000	0.00000	100.76069				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY1076 On 21/07/2014 Spot Bond				100.00000	0.00000	99.55718				0.00	0	0
Total SY1076 SPOT										0.00	0	0
Total For SY1076										0.00	0	0
SY1078 On 29/07/2014 Spot Bond			100.00000	91.47870	100.00000	91.25000				0.00	0	0
Total SY1078 SPOT										0.00	0	0
Total For SY1078										0.00	0	0
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	99.21269				0.00	0	0
Total SY1087 SPOT										0.00	0	0
Total For SY1087										0.00	0	0
SY1090 On 18/08/2014 Spot Bond				100.00000	0.00000	99.09913				0.00	0	0
Total SY1090 SPOT										0.00	0	0
Total For SY1090										0.00	0	0
SY1092 On 20/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1092 SPOT										0.00	0	0
Total For SY1092										0.00	0	0
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	99.08260				0.00	0	0
Total SY1094 SPOT										0.00	0	0
Total For SY1094										0.00	0	0

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	100.00000				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	99.03361				0.00	0	0
Total SY1098 SPOT										0.00	0	0
Total For SY1098										0.00	0	0
SY109€ On 23/06/2014 Spot Bond				100.00000	0.00000	100.00000				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	99.95126				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	98.96583				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	99.90189				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	98.91648				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	99.52540				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	99.78768				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	99.75463				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	98.73571				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	98.72134				0.00	0	0
Total SY1108 SPOT										0.00	0	0
Total For SY1108										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1109 On 11/07/2014 Spot Bond				100.00000	0.00000	99.72230				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	99.67290				0.00	0	0
Total SY1110 SPOT										0.00	0	0
Total For SY1110										0.00	0	0
SY1111 On 18/07/2014 Spot Bond				100.00000	0.00000	99.60846				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	99.60872				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	98.62143				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	99.52657				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	93.35038	100.00000	93.11224		560,000,000,000,000.00		15,600,000,000	7,800,000,000	
Total SY1115 SPOT								560,000,000,000,000.00		15,600,000,000	7,800,000,000	
Total For SY1115								560,000,000,000,000.00		15,600,000,000	7,800,000,000	
SY1116 On 22/07/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				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	93.35038	100.00000	93.11224				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			7.09000	109.34748	7.09000	109.32667				0.00	0	280,000,000
Total SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.90000	102.79265	8.90000	102.76820				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	99.90097	100.00000	99.64216				0.00	0	0
Total T018 SPOT										0.00	0	0
Total For T018										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF105L On 25/10/2014 Spot Bond			100.00000	93.71961	100.00000	93.48235			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	27.86608	100.00000	27.79858			0.00	0	0
Total TF108U SPOT									0.00	0	0
Total For TF108U									0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	101.14858			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	100.96408			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	100.61069			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	100.42136			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	100.58882			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	100.06585			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	100.06962			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	97.87829			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	97.37120			0.00	0	0
Total TFS126 SPOT									0.00	0	0
Total For TFS126									0.00	0	0
TFS127 On 04/12/2014 Spot Bond			100.00000	69.25996	100.00000	100.00000			0.00	0	0
Total TFS127 SPOT									0.00	0	0
Total For TFS127									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.01929				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			7.88000	105.09728	7.88000	105.07485				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.22240				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.25660				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	103.40913	7.83000	103.38719				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.20359				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.24634				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	103.02329				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.20359				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.24634				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	80.61269	7.16000	103.09803				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	101.33008				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.32325				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	101.48718				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	101.46499				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	102.13404				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	102.05760				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	101.20188				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	101.25660				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	103.79993	8.73000	103.67749				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	101.19675				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	101.24634				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.99000	93.53240	8.99000	100.80609				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	101.33089				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	101.39834				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	101.33351				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2041 Spot Bond				100.00000	0.00000	101.31471				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2041 Spot Bond				100.00000	0.00000	101.46769				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1On 18/07/2041 Spot Bond				100.00000	0.00000	101.48377				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2On 18/07/2041 Spot Bond				100.00000	0.00000	101.47694				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3On 18/07/2041 Spot Bond				100.00000	0.00000	101.59089				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1On 18/07/2041 Spot Bond				100.00000	0.00000	102.01512				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2On 18/07/2041 Spot Bond				100.00000	0.00000	102.02192				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3On 18/07/2041 Spot Bond				100.00000	0.00000	102.23410				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	101.26028				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	6.82750	101.06155	6.81062				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	101.19675				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	101.48689				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	101.35059				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	101.41890				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	102.14082				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	101.60952				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	101.23451				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	101.25169				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	101.23451				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	101.25169				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	101.26028				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	101.22420				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.25169			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	101.34616			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	101.34616			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.34616			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	101.48350			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	101.51783			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	101.47492			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	102.16060			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	102.20340			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	102.18628			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			8.13000	104.84517	8.13000	104.82233		2,478,024,000,000.00	304,800,000	1,564,800,000	
Total TL15 SPOT								2,478,024,000,000.00	304,800,000	1,564,800,000	
Total For TL15								2,478,024,000,000.00	304,800,000	1,564,800,000	
TL20 On 22/02/2020 Spot Bond			9.92500	85.55308	9.92500	85.50057		0.00	0	0	
Total TL20 SPOT								0.00	0	0	
Total For TL20								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17 On 14/11/2017 Spot Bond			8.10000	104.38652	8.10000	104.36400			33,210,000,000.00	4,100,000	21,874,100,000
Total TN17 SPOT									33,210,000,000.00	4,100,000	21,874,100,000
Total For TN17									33,210,000,000.00	4,100,000	21,874,100,000
TN20 On 17/09/2020 Spot Bond			9.19500	108.90888	9.19500	108.88229			168,375,162,000.00	18,311,600	9,310,734,400
Total TN20 SPOT									168,375,162,000.00	18,311,600	9,310,734,400
Total For TN20									168,375,162,000.00	18,311,600	9,310,734,400
TN20U On 14/04/2020 Spot Bond			100.00000	0.81738	100.00000	0.81480			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.41500	109.93791	9.41500	109.91042			4,707,500,000,000.00	500,000,000	10,780,000,000
Total TN23 SPOT									4,707,500,000,000.00	500,000,000	10,780,000,000
Total For TN23									4,707,500,000,000.00	500,000,000	10,780,000,000
TN25 On 19/08/2025 Spot Bond			9.52000	103.14758	9.52000	103.12108			13,328,000,000,000.00	1,400,000,000	17,102,850,000
Total TN25 SPOT									13,328,000,000,000.00	1,400,000,000	17,102,850,000
Total For TN25									13,328,000,000,000.00	1,400,000,000	17,102,850,000
TN27 On 14/11/2027 Spot Bond			9.55000	96.14371	9.55000	96.11934			548,280,780,000.00	57,411,600	2,325,000,000
Total TN27 SPOT									548,280,780,000.00	57,411,600	2,325,000,000
Total For TN27									548,280,780,000.00	57,411,600	2,325,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.90174			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	101.69992			0.00	0	1,500,000,000
Total TNF18 SPOT									0.00	0	1,500,000,000
Total For TNF18									0.00	0	1,500,000,000
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.81226			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	100.79309			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	100.81375			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	100.81584			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.91757			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	101.12837			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	101.62398			0.00	0	0
Total TPDA01 SPOT									0.00	0	0
Total For TPDA01									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.48735			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	101.51933			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	101.23540			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	101.32090			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	99.86178	10.00000	99.83417			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	99.86522	9.75000	99.83829			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	9.86748	100.00000	9.84119			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	100.36120			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	100.38386			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.39643				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	100.39895				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	100.46909				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.62285				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSP15C On 02/10/2014 Spot Bond				100.00000	0.00000	98.41682				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	97.72840				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	97.53479				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	99.53475				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	96.49806				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	99.24579				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	95.66834				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				103.19046	0.00000	99.01820				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	95.13580				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	95.26473				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	98.52940				0.00	0	0
Total TSP162 SPOT										0.00	0	0
Total For TSP162										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	95.08869				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	94.86040				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP165 On 16/10/2014 Spot Bond				100.00000	0.00000	98.06057				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	94.63494				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	93.94079				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	93.65866				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	12.83713	100.00000	12.80603				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	100.67889				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	101.23327				0.00	0	0
Total TWC047 SPOT										0.00	0	0
Total For TWC047										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC04 On 22/07/2014 Spot Bond				100.00000	0.00000	101.17101				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	101.16660				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	101.14035				0.00	0	0
Total TWC051 SPOT										0.00	0	0
Total For TWC051										0.00	0	0
TWC05 On 26/07/2014 Spot Bond				100.00000	0.00000	101.02682				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	100.66521				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	100.48227				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	101.31236				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	100.54266				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	101.17811				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	100.48466				0.00	0	0
Total TWCM11 SPOT										0.00	0	0
Total For TWCM11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			9.34500	109.94254	9.34500	109.91527				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	101.38676				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	101.87086				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
UTR40 On 10/09/2017 Spot Bond			9.60000	104.44099	9.60000	104.41438				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	99.94742				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	99.90094				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	100.91261				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	100.94309				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	100.94443				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	99.89038				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	99.88722				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
WS04 On 30/05/2016 Spot Bond			6.99000	110.65639	6.99000	110.63572				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05 On 01/08/2018 Spot Bond			1.16000	243.33851	1.16000	243.22600			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			6.95000	102.47922	6.95000	102.46019			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			7.76000	103.86276	7.76000	103.84128			0.00	0	4,100,000,000
Total WSP2 SPOT									0.00	0	4,100,000,000
Total For WSP2									0.00	0	4,100,000,000
WSP3 On 28/05/2019 Spot Bond			8.07500	104.37106	8.07500	104.34860			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			8.40000	103.42864	8.40000	103.40552			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			8.48500	103.32823	8.48500	103.30490			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			6.58000	93.64726	6.58000	93.63052			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z019 On 30/06/2014 Spot Bond			5.92500	99.91890	5.92500	99.90270			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			6.51000	91.90938	6.51000	91.89330			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z025 On 30/11/2014 Spot Bond			5.90500	97.50757	5.90500	97.49219			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			6.58000	93.63052	6.58000	93.61377			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			7.46500	67.99260	7.46500	67.97906			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest	
ZA021 On 20/10/2015 Spot Bond			100.00000	40.03828	100.00000	39.96232				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	21.19277	100.00000	21.15256				0.00	0	0	
Total ZA029 SPOT										0.00	0	0	
Total For ZA029										0.00	0	0	
Total for SPOT										37,018,462,170,993,500.00	3,574,584,860,400	445,611,140,200	
Total for SPOT :										37,018,462,170,993,500.00	574,584,860,400	445,611,140,200	
Total Futures											37 018 462 223 859 600.00	574,584,860,900	445,611,508,665
Total Options										0.00	0	54,133	
Grand Total:										37,018,462,223,859,600.00	574,584,860,900	445,611,562,798	