



Interest Rates Daily MTM Report

Daily summary for: 29/03/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 20/04/2012 Any day expiry			7.77630	7.71350		14.54	0.00	0	0
Total ANY DAY EXPIRY CAAW \$ Future							0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.10	Call		25.00000	32,000	17.57	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.10	Put		412.00000	356,000	17.57	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.15	Call		21.00000	26,000	18.00	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.15	Put		458.00000	400,000	18.00	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.05	Call		30.00000	38,000	17.13	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.05	Put		367.00000	312,000	17.13	0.00	0	0
Total ANY DAY EXPIRY CAAW \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	0
ANY D On 29/03/2012 Any day expiry			7.75700	7.69250		15.62	0.00	0	0
Total ANY DAY EXPIRY DAAA \$ Future							0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.90	Call		1.00000	0,000	15.62	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.90	Put		209.00000	143,000	15.62	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.95	Call		0.00000	0,000	15.62	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.95	Put		258.00000	193,000	15.62	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.85	Call		2.00000	0,000	15.62	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.85	Put		160.00000	93,000	15.62	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ANY DAY EXPIRY DAAA \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	0
ANY D On 30/03/2012 Any day expiry			6.31180	6.28290		15.48	0.00	0	0
Total ANY DAY EXPIRY DAAC NZ\$ Future							0.00	0	0
ANY D On 30/03/2012 Any day expiry	6.28	Call		34.00000	44,000	16.39	0.00	0	0
ANY D On 30/03/2012 Any day expiry	6.28	Put		27.00000	8,000	16.39	0.00	0	0
ANY D On 30/03/2012 Any day expiry	6.33	Call		13.00000	16,000	16.76	0.00	0	0
ANY D On 30/03/2012 Any day expiry	6.33	Put		56.00000	30,000	16.76	0.00	0	0
ANY D On 30/03/2012 Any day expiry	6.23	Call		69.00000	88,000	18.27	0.00	0	0
ANY D On 30/03/2012 Any day expiry	6.23	Put		12.00000	2,000	18.27	0.00	0	0
Total ANY DAY EXPIRY DAAC NZ\$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	0
ANY D On 30/03/2012 Any day expiry			7.99770	7.96600		11.28	0.00	0	0
Total ANY DAY EXPIRY DAAD AU\$ Future							0.00	0	0
ANY D On 30/03/2012 Any day expiry	7.99	Call		19.00000	24,000	11.61	0.00	0	0
ANY D On 30/03/2012 Any day expiry	7.99	Put		43.00000	16,000	11.61	0.00	0	0
ANY D On 30/03/2012 Any day expiry	8.04	Call		8.00000	6,000	12.44	0.00	0	0
ANY D On 30/03/2012 Any day expiry	8.04	Put		82.00000	48,000	12.44	0.00	0	0
ANY D On 30/03/2012 Any day expiry	7.94	Call		42.00000	62,000	13.20	0.00	0	0
ANY D On 30/03/2012 Any day expiry	7.94	Put		16.00000	4,000	13.20	0.00	0	0
Total ANY DAY EXPIRY DAAD AU\$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	0
Total for Any day expiry							0.00	0	0
CF CA On 30/03/2012 Can-Do Future				0.00000			0.00	0	0
Total CF CANDO CAAN Future							0.00	0	0
Total For CF CANDO CAAN							0.00	0	0
CF CA On 30/03/2012 Can-Do Future			0.14540	0.16930			0.00	0	100,000
Total CF CANDO CAAO Future							0.00	0	100,000
Total For CF CANDO CAAO							0.00	0	100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CA On 30/03/2012 Can-Do Future				0.00000			0.00	0	12,500
Total CF CANDO CAAX Future							0.00	0	12,500
Total For CF CANDO CAAX							0.00	0	12,500
CF CA On 30/04/2012 Can-Do Future			0.05890	0.04800			0.00	0	12,500
Total CF CANDO CAAY Future							0.00	0	12,500
Total For CF CANDO CAAY							0.00	0	12,500
CF CA On 18/06/2012 Can-Do Future			0.11200	0.09850			0.00	0	5,670
Total CF CANDO CAAZ Future							0.00	0	5,670
Total For CF CANDO CAAZ							0.00	0	5,670
CF CA On 18/06/2012 Can-Do Future			0.14850	0.10160			0.00	0	8,000
Total CF CANDO CABA Future							0.00	0	8,000
Total For CF CANDO CABA							0.00	0	8,000
CF CA On 18/06/2012 Can-Do Future			0.05540	0.10550			0.00	0	8,000
Total CF CANDO CABB Future							0.00	0	8,000
Total For CF CANDO CABB							0.00	0	8,000
CF CA On 18/06/2012 Can-Do Future			0.08670	0.07780			0.00	0	16,000
Total CF CANDO CABC Future							0.00	0	16,000
Total For CF CANDO CABC							0.00	0	16,000
CF CA On 18/06/2012 Can-Do Future			0.02240	0.03890			0.00	0	16,000
Total CF CANDO CABD Future							0.00	0	16,000
Total For CF CANDO CABD							0.00	0	16,000
Total for Can-Do Future							0.00	0	178,670
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES18 Future							0.00	0	0
Total For ES18							0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES23 Future							0.00	0	0
Total For ES23							0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES26 Future							0.00	0	0
Total For ES26							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES33 Future							0.00	0	0
Total For ES33							0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157 Future							0.00	0	0
Total For R157							0.00	0	0
R157/F On 15/09/2015 Price Contribution			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/F On 15/09/2015 Price Contribution			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			0.00	0	0
Total R186 Future							0.00	0	0
Total For R186							0.00	0	0
R186/F On 21/12/2026 Price Contribution			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/F On 21/12/2026 Price Contribution			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/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R208 Future							0.00	0	0
Total For R186/R208							0.00	0	0
R189 On 01/04/2013 Price Contribution			100.00000	100.00000			0.00	0	0
Total R189 Future							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total R197 Future							0.00	0	0
Total For R197							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201 Future							0.00	0	0
Total For R201							0.00	0	0
R201/F On 22/12/2014 Price Contribution			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			0.00	0	0
Total R202 Future							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203 Future							0.00	0	0
Total For R203							0.00	0	0
R203/F On 15/09/2017 Price Contribution			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			0.00	0	0
Total R204 Future							0.00	0	0
Total For R204							0.00	0	0
R204/F On 15/01/2020 Price Contribution			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/F On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204/R203 Future							0.00	0	0
Total For R204/R203							0.00	0	0
R206 On 15/01/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R206 Future							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207 Future							0.00	0	0
Total For R207							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/F On 15/01/2020 Price Contribution			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/F On 15/01/2020 Price Contribution			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			0.00	0	0
Total R208 Future							0.00	0	0
Total For R208							0.00	0	0
R208/F On 31/03/2021 Price Contribution			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/F On 31/03/2021 Price Contribution			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/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R207 Future							0.00	0	0
Total For R208/R207							0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000			0.00	0	0
Total R209 Future							0.00	0	0
Total For R209							0.00	0	0
R209/F On 31/03/2036 Price Contribution			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/F On 31/03/2036 Price Contribution			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/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R204 Future							0.00	0	0
Total For R209/R204							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/F On 31/03/2036 Price Contribution			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			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			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			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			0.00	0	0
Total R213 Future							0.00	0	0
Total For R213							0.00	0	0
R213/F On 28/02/2031 Price Contribution			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			0.00	0	0
Total R214 Future							0.00	0	0
Total For R214							0.00	0	0
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future							0.00	0	0
Total For R214/R209							0.00	0	0
Total for Price Contribution							0.00	0	0
R157 On 03/05/2012 Bond Future			6.82500	6.85200		3.29	155,124,621.75	1,275	12,679
R157 On 02/08/2012 Bond Future			6.91700	6.94600		3.78	0.00	0	0
R157 On 01/11/2012 Bond Future			6.98900	7.01900		3.68	0.00	0	0
R157 On 07/02/2013 Bond Future			7.06300	7.09600		3.25	0.00	0	0
Total R157 Future							155,124,621.75	1,275	12,679

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.25	Call		4,514.00000	4,603,000	3.56	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.56	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		4,671.00000	4,760,000	3.56	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.56	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		4,356.00000	4,445,000	3.56	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.56	0.00	0	0
R157	On	03/05/2012	Bond Future	6.25	Put		2,037.00000	1,950,000	3.15	0.00	0	0
R157	On	03/05/2012	Bond Future	6.25	Call		24.00000	27,000	3.15	0.00	0	1,500
R157	On	03/05/2012	Bond Future	6.50	Call		111.00000	122,000	3.19	0.00	0	1,500
R157	On	03/05/2012	Bond Future	6.50	Put		1,283.00000	1,204,000	3.19	0.00	0	1,500
R157	On	03/05/2012	Bond Future	6.75	Call		343.00000	373,000	3.24	0.00	0	1,500
R157	On	03/05/2012	Bond Future	6.75	Put		681.00000	622,000	3.24	0.00	0	1,500
R157	On	03/05/2012	Bond Future	7.35	Call		1,695.00000	1,773,000	3.38	0.00	0	0
R157	On	03/05/2012	Bond Future	7.35	Put		62.00000	50,000	3.38	0.00	0	1,500
R157	On	02/08/2012	Bond Future	8.00	Call		3,371.00000	3,445,000	4.04	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		202.00000	188,000	4.04	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		3,499.00000	3,574,000	4.04	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		183.00000	169,000	4.04	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		3,242.00000	3,316,000	4.03	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		221.00000	206,000	4.03	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Call		1,306.00000	1,346,000	3.65	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Put		1,359.00000	1,315,000	3.65	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Call		1,378.00000	1,419,000	3.66	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Put		1,291.00000	1,247,000	3.66	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Call		1,237.00000	1,275,000	3.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	6.95	Put		1,431.00000	1,385,000	3.64	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Call		1,037.00000	1,070,000	3.20	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Put		1,921.00000	1,871,000	3.20	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Call		1,092.00000	1,125,000	3.21	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Put		1,848.00000	1,797,000	3.21	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Call		984.00000	1,016,000	3.19	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Put		1,997.00000	1,945,000	3.19	0.00	0	0
Total R157 Option										0.00	0	9,000
Total For R157										155,124,621.75	1,275	21,679
R186	On	03/05/2012	Bond Future			8.49000	8.50100		11.90	77,922,122.08	646	28,842
R186	On	02/08/2012	Bond Future			8.57300	8.58400		15.53	11,707,803.00	100	630
R186	On	01/11/2012	Bond Future			8.64700	8.65900		15.05	0.00	0	0
R186	On	07/02/2013	Bond Future			8.72400	8.73600		15.16	0.00	0	0
Total R186 Future										89,629,925.08	746	29,472
R186	On	03/05/2012	Bond Future	9.00	Call		4,888.00000	4,959,000	12.37	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		399.00000	368,000	12.37	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		5,260.00000	5,334,000	12.42	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		335.00000	308,000	12.42	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		4,525.00000	4,592,000	12.32	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		475.00000	440,000	12.32	0.00	0	0
R186	On	03/05/2012	Bond Future	7.90	Put		5,966.00000	5,864,000	11.53	0.00	0	0
R186	On	03/05/2012	Bond Future	7.90	Call		208.00000	208,000	11.53	0.00	0	2,250
R186	On	03/05/2012	Bond Future	8.20	Put		3,553.00000	3,458,000	11.72	0.00	0	0
R186	On	03/05/2012	Bond Future	8.20	Call		719.00000	726,000	11.72	0.00	0	750
R186	On	03/05/2012	Bond Future	8.50	Call		1,792.00000	1,819,000	11.90	0.00	0	0
R186	On	03/05/2012	Bond Future	8.50	Put		1,801.00000	1,726,000	11.90	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.85	Call		3,827.00000	3,885,000	12.23	0.00	0	0
R186	On	03/05/2012	Bond Future	8.85	Put		661.00000	617,000	12.23	0.00	0	2,250
R186	On	02/08/2012	Bond Future	8.75	Call		5,034.00000	5,075,000	15.53	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		3,542.00000	3,483,000	15.53	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Call		5,289.00000	5,332,000	15.58	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		3,352.00000	3,296,000	15.58	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		4,791.00000	4,830,000	15.50	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		3,745.00000	3,684,000	15.50	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Put		5,982.00000	5,906,000	15.28	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Call		2,893.00000	2,917,000	15.28	0.00	0	8,750
R186	On	02/08/2012	Bond Future	8.66	Call		4,600.00000	4,638,000	15.48	0.00	0	0
R186	On	02/08/2012	Bond Future	8.66	Put		3,913.00000	3,851,000	15.48	0.00	0	276
R186	On	02/08/2012	Bond Future	7.66	Put		10,083.00000	9,993,000	15.03	0.00	0	0
R186	On	02/08/2012	Bond Future	7.66	Call		1,243.00000	1,253,000	15.03	0.00	0	276
R186	On	02/08/2012	Bond Future	7.76	Put		9,289.00000	9,201,000	15.04	0.00	0	0
R186	On	02/08/2012	Bond Future	7.76	Call		1,451.00000	1,463,000	15.04	0.00	0	43
R186	On	02/08/2012	Bond Future	8.76	Call		5,085.00000	5,126,000	15.54	0.00	0	0
R186	On	02/08/2012	Bond Future	8.76	Put		3,504.00000	3,445,000	15.54	0.00	0	43
R186	On	01/11/2012	Bond Future	8.75	Call		5,902.00000	5,948,000	15.05	0.00	0	0
R186	On	01/11/2012	Bond Future	8.75	Put		5,096.00000	5,035,000	15.05	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Call		6,139.00000	6,187,000	15.09	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Put		4,893.00000	4,834,000	15.09	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Call		5,677.00000	5,721,000	15.03	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Put		5,313.00000	5,250,000	15.03	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Call		5,516.00000	5,556,000	15.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.50	Put		7,604.00000	7,539,000	15.05	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Call		5,716.00000	5,757,000	15.07	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Put		7,357.00000	7,293,000	15.07	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Call		5,319.00000	5,358,000	15.03	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Put		7,856.00000	7,790,000	15.03	0.00	0	0
Total R186 Option										0.00	0	15,388
Total For R186										89,629,925.08	746	44,860
R189	On	03/05/2012	Bond Future			215.28237	215.27579			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	03/05/2012	Bond Future	215.00	Call		276.00000	282,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.05	Call		226.00000	232,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0
R189	On	03/05/2012	Bond Future	214.95	Call		326.00000	332,000		0.00	0	0
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	03/05/2012	Bond Future			254.98756	254.96207			0.00	0	1,019
Total R197 Future										0.00	0	1,019
R197	On	03/05/2012	Bond Future	251.00	Call		3,962.00000	3,988,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.05	Call		3,912.00000	3,938,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0
R197	On	03/05/2012	Bond Future	250.95	Call		4,012.00000	4,038,000		0.00	0	0
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	1,019

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future			6.13200	6.15800		2.39	0.00	0	1,658
R201	On	02/08/2012	Bond Future			6.16600	6.19500		2.86	0.00	0	0
R201	On	01/11/2012	Bond Future			6.15500	6.18600		2.59	0.00	0	0
R201	On	07/02/2013	Bond Future			6.11000	6.14400		2.31	0.00	0	0
Total R201 Future										0.00	0	1,658
R201	On	03/05/2012	Bond Future	7.75	Call		3,857.00000	3,921,000	2.62	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.62	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		3,975.00000	4,040,000	2.62	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.62	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		3,739.00000	3,803,000	2.62	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.62	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call		2,942.00000	3,002,000	3.07	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		54.00000	49,000	3.07	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		3,044.00000	3,105,000	3.07	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		47.00000	43,000	3.07	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		2,840.00000	2,900,000	3.06	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		61.00000	55,000	3.06	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Call		1,216.00000	1,253,000	2.59	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Put		582.00000	556,000	2.59	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Call		1,281.00000	1,319,000	2.60	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Put		547.00000	522,000	2.60	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Call		1,154.00000	1,190,000	2.59	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Put		621.00000	594,000	2.59	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Call		996.00000	1,027,000	2.29	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Put		807.00000	778,000	2.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	6.30	Call		1,045.00000	1,077,000	2.29	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Put		768.00000	739,000	2.29	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Call		948.00000	978,000	2.29	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Put		848.00000	818,000	2.29	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,658
R202	On	03/05/2012	Bond Future			188.48629	189.35655			0.00	0	36,952
Total R202 Future										0.00	0	36,952
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.00	Put		643.00000	1,514,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.05	Put		693.00000	1,564,000		0.00	0	0
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	189.95	Put		593.00000	1,464,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	36,952
R203	On	03/05/2012	Bond Future			7.39800	7.42500		5.73	0.00	0	3,524
R203	On	02/08/2012	Bond Future			7.48900	7.51700		7.02	0.00	0	0
R203	On	01/11/2012	Bond Future			7.56800	7.59700		6.89	0.00	0	0
R203	On	07/02/2013	Bond Future			7.65300	7.68300		6.38	0.00	0	0
Total R203 Future										0.00	0	3,524
R203	On	03/05/2012	Bond Future	8.75	Call		5,696.00000	5,815,000	6.20	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		2.00000	0,000	6.20	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		5,902.00000	6,022,000	6.20	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.20	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		5,488.00000	5,608,000	6.20	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		1.00000	1,000	6.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	7.00	Put		2,056.00000	1,949,000	5.57	0.00	0	0
R203	On	03/05/2012	Bond Future	7.00	Call		144.00000	157,000	5.57	0.00	0	4,200
R203	On	03/05/2012	Bond Future	7.15	Put		1,516.00000	1,418,000	5.62	0.00	0	0
R203	On	03/05/2012	Bond Future	7.15	Call		283.00000	306,000	5.62	0.00	0	1,400
R203	On	03/05/2012	Bond Future	7.45	Call		807.00000	861,000	5.71	0.00	0	0
R203	On	03/05/2012	Bond Future	7.45	Put		696.00000	630,000	5.71	0.00	0	1,400
R203	On	03/05/2012	Bond Future	7.80	Call		1,859.00000	1,950,000	5.87	0.00	0	0
R203	On	03/05/2012	Bond Future	7.80	Put		207.00000	178,000	5.87	0.00	0	4,200
R203	On	02/08/2012	Bond Future	8.50	Call		4,534.00000	4,628,000	7.36	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		453.00000	427,000	7.36	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		4,703.00000	4,798,000	7.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		420.00000	395,000	7.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		4,367.00000	4,459,000	7.34	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		488.00000	461,000	7.34	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Call		2,521.00000	2,582,000	6.89	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Put		1,901.00000	1,844,000	6.89	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Call		2,637.00000	2,700,000	6.91	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Put		1,816.00000	1,761,000	6.91	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Call		2,412.00000	2,471,000	6.88	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Put		1,994.00000	1,935,000	6.88	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Call		805.00000	830,000	6.18	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Put		5,494.00000	5,403,000	6.18	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Call		850.00000	876,000	6.18	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Put		5,336.00000	5,246,000	6.18	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Call		762.00000	786,000	6.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.45	Put		5,655.00000	5,563,000	6.18	0.00	0	0
Total R203 Option										0.00	0	11,200
Total For R203										0.00	0	14,724
R204	On	03/05/2012	Bond Future			7.70900	7.73100		6.99	0.00	0	3,396
R204	On	02/08/2012	Bond Future			7.80300	7.82500		8.94	0.00	0	0
R204	On	01/11/2012	Bond Future			7.88300	7.90600		8.54	0.00	0	0
R204	On	07/02/2013	Bond Future			7.96700	7.99000		8.40	0.00	0	0
Total R204 Future										0.00	0	3,396
R204	On	03/05/2012	Bond Future	8.75	Call		5,100.00000	5,211,000	7.56	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		15.00000	13,000	7.56	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		5,338.00000	5,449,000	7.56	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		12.00000	10,000	7.56	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		4,863.00000	4,972,000	7.53	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		20.00000	16,000	7.53	0.00	0	0
R204	On	03/05/2012	Bond Future	7.00	Put		3,893.00000	3,782,000	6.70	0.00	0	0
R204	On	03/05/2012	Bond Future	7.00	Call		39.00000	41,000	6.70	0.00	0	550
R204	On	03/05/2012	Bond Future	7.75	Call		964.00000	1,011,000	6.99	0.00	0	0
R204	On	03/05/2012	Bond Future	7.75	Put		866.00000	800,000	6.99	0.00	0	550
R204	On	02/08/2012	Bond Future	8.50	Call		4,202.00000	4,276,000	9.22	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		914.00000	879,000	9.22	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		4,380.00000	4,456,000	9.25	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		854.00000	821,000	9.25	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		4,027.00000	4,099,000	9.19	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		978.00000	941,000	9.19	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Call		2,948.00000	3,002,000	8.54	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Put		2,498.00000	2,442,000	8.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	8.05	Call		3,079.00000	3,134,000	8.56	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Put		2,391.00000	2,336,000	8.56	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Call		2,823.00000	2,875,000	8.53	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Put		2,612.00000	2,554,000	8.53	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Call		3,154.00000	3,205,000	8.34	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Put		3,108.00000	3,053,000	8.34	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Call		3,272.00000	3,324,000	8.35	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Put		2,996.00000	2,942,000	8.35	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Call		3,039.00000	3,088,000	8.33	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Put		3,224.00000	3,166,000	8.33	0.00	0	0
Total R204 Option										0.00	0	1,100
Total For R204										0.00	0	4,496
R206	On	03/05/2012	Bond Future			5.88400	5.92200		1.48	0.00	0	890
R206	On	02/08/2012	Bond Future			5.89600	5.93900		1.70	0.00	0	0
R206	On	01/11/2012	Bond Future			5.81000	5.86100		1.43	0.00	0	0
R206	On	07/02/2013	Bond Future			5.61400	5.67500		1.13	0.00	0	0
Total R206 Future										0.00	0	890
R206	On	03/05/2012	Bond Future	7.50	Call		2,502.00000	2,563,000	1.63	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.63	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		2,579.00000	2,641,000	1.63	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.63	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		2,424.00000	2,485,000	1.63	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.63	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call		1,810.00000	1,866,000	1.83	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		23.00000	20,000	1.83	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		1,874.00000	1,931,000	1.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.30	Put		20.00000	18,000	1.83	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		1,746.00000	1,802,000	1.82	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		27.00000	23,000	1.82	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Call		537.00000	569,000	1.41	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Put		377.00000	350,000	1.41	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Call		571.00000	604,000	1.41	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Put		354.00000	328,000	1.41	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Call		505.00000	536,000	1.41	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Put		403.00000	375,000	1.41	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Call		590.00000	623,000	1.13	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Put		298.00000	277,000	1.13	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Call		618.00000	653,000	1.13	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Put		282.00000	262,000	1.13	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Call		562.00000	594,000	1.13	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Put		315.00000	292,000	1.13	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	890
R207	On	03/05/2012	Bond Future			7.92900	7.95000		8.21	0.00	0	21,226
R207	On	02/08/2012	Bond Future			8.02200	8.04400		10.49	0.00	0	0
R207	On	01/11/2012	Bond Future			8.09900	8.12200		10.05	0.00	0	0
R207	On	07/02/2013	Bond Future			8.18200	8.20500		9.96	0.00	0	0
Total R207 Future										0.00	0	21,226
R207	On	03/05/2012	Bond Future	8.75	Call		4,356.00000	4,463,000	8.71	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		56.00000	47,000	8.71	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		4,605.00000	4,714,000	8.74	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		44.00000	37,000	8.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.70	Call		4,109.00000	4,214,000	8.68	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		71.00000	59,000	8.68	0.00	0	0
R207	On	03/05/2012	Bond Future	7.45	Put		2,978.00000	2,869,000	7.97	0.00	0	0
R207	On	03/05/2012	Bond Future	7.45	Call		162.00000	170,000	7.97	0.00	0	2,400
R207	On	03/05/2012	Bond Future	7.65	Put		2,055.00000	1,958,000	8.06	0.00	0	0
R207	On	03/05/2012	Bond Future	7.65	Call		378.00000	397,000	8.06	0.00	0	800
R207	On	03/05/2012	Bond Future	8.00	Call		1,154.00000	1,204,000	8.21	0.00	0	0
R207	On	03/05/2012	Bond Future	8.00	Put		878.00000	812,000	8.21	0.00	0	800
R207	On	03/05/2012	Bond Future	8.30	Call		2,253.00000	2,333,000	8.41	0.00	0	0
R207	On	03/05/2012	Bond Future	8.30	Put		341.00000	305,000	8.41	0.00	0	2,400
R207	On	02/08/2012	Bond Future	8.75	Call		4,686.00000	4,766,000	10.82	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		990.00000	952,000	10.82	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		4,877.00000	4,959,000	10.85	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		926.00000	890,000	10.85	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		4,497.00000	4,576,000	10.79	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		1,056.00000	1,017,000	10.79	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Call		3,355.00000	3,415,000	10.05	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Put		2,691.00000	2,631,000	10.05	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Call		3,499.00000	3,560,000	10.08	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Put		2,577.00000	2,518,000	10.08	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Call		3,218.00000	3,276,000	10.03	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Put		2,813.00000	2,751,000	10.03	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Call		3,643.00000	3,699,000	9.96	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Put		3,416.00000	3,356,000	9.96	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Call		3,778.00000	3,835,000	9.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	8.30	Put		3,301.00000	3,241,000	9.99	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Call		3,515.00000	3,570,000	9.95	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Put		3,540.00000	3,479,000	9.95	0.00	0	0
Total R207 Option										0.00	0	6,400
Total For R207										0.00	0	27,626
R208	On	03/05/2012	Bond Future			7.99900	8.01600		9.42	0.00	0	9,510
R208	On	02/08/2012	Bond Future			8.08300	8.10000		11.67	0.00	0	0
R208	On	01/11/2012	Bond Future			8.15700	8.17400		11.64	0.00	0	0
R208	On	07/02/2013	Bond Future			8.23400	8.25100		11.16	0.00	0	0
Total R208 Future										0.00	0	9,510
R208	On	03/05/2012	Bond Future	9.00	Call		5,660.00000	5,757,000	10.18	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		27.00000	23,000	10.18	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		5,928.00000	6,026,000	10.18	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		21.00000	17,000	10.18	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		5,392.00000	5,488,000	10.14	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		35.00000	29,000	10.14	0.00	0	0
R208	On	03/05/2012	Bond Future	7.50	Put		3,306.00000	3,210,000	9.17	0.00	0	0
R208	On	03/05/2012	Bond Future	7.50	Call		167.00000	172,000	9.17	0.00	0	3,000
R208	On	03/05/2012	Bond Future	7.70	Put		2,298.00000	2,210,000	9.27	0.00	0	0
R208	On	03/05/2012	Bond Future	7.70	Call		391.00000	404,000	9.27	0.00	0	1,000
R208	On	03/05/2012	Bond Future	8.05	Call		1,202.00000	1,242,000	9.46	0.00	0	0
R208	On	03/05/2012	Bond Future	8.05	Put		1,000.00000	938,000	9.46	0.00	0	1,000
R208	On	03/05/2012	Bond Future	8.35	Call		2,359.00000	2,426,000	9.69	0.00	0	0
R208	On	03/05/2012	Bond Future	8.35	Put		396.00000	362,000	9.69	0.00	0	3,000
R208	On	02/08/2012	Bond Future	8.75	Call		4,855.00000	4,918,000	12.04	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		1,175.00000	1,139,000	12.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.80	Call		5,056.00000	5,121,000	12.08	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		1,101.00000	1,067,000	12.08	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		4,656.00000	4,718,000	12.00	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		1,252.00000	1,215,000	12.00	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Call		3,517.00000	3,562,000	11.64	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Put		3,088.00000	3,036,000	11.64	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Call		3,669.00000	3,715,000	11.67	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Put		2,959.00000	2,908,000	11.67	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Call		3,372.00000	3,415,000	11.62	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Put		3,225.00000	3,171,000	11.62	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Call		3,220.00000	3,257,000	11.07	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Put		4,617.00000	4,560,000	11.07	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Call		3,346.00000	3,385,000	11.09	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Put		4,463.00000	4,408,000	11.09	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Call		3,097.00000	3,133,000	11.05	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Put		4,776.00000	4,718,000	11.05	0.00	0	0
Total R208 Option										0.00	0	8,000
Total For R208										0.00	0	17,510
R209	On	03/05/2012	Bond Future			8.95000	8.97100		16.87	0.00	0	2,998
R209	On	02/08/2012	Bond Future			9.02400	9.04500		21.21	0.00	0	0
R209	On	01/11/2012	Bond Future			9.09000	9.11200		21.60	0.00	0	0
R209	On	07/02/2013	Bond Future			9.16000	9.18200		20.99	0.00	0	0
Total R209 Future										0.00	0	2,998
R209	On	03/05/2012	Bond Future	9.00	Call		1,676.00000	1,741,000	16.87	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		1,454.00000	1,358,000	16.87	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		1,883.00000	1,955,000	16.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.05	Put		1,281.00000	1,192,000	16.93	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		1,483.00000	1,542,000	16.83	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		1,644.00000	1,542,000	16.83	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call		4,573.00000	4,653,000	21.52	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		3,049.00000	2,970,000	21.52	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		4,783.00000	4,865,000	21.58	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		2,895.00000	2,818,000	21.58	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		4,367.00000	4,444,000	21.46	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		3,210.00000	3,128,000	21.46	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Call		4,450.00000	4,522,000	21.46	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Put		5,294.00000	5,201,000	21.46	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Call		4,625.00000	4,699,000	21.49	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Put		5,090.00000	5,000,000	21.49	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Call		4,278.00000	4,348,000	21.43	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Put		5,504.00000	5,409,000	21.43	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Call		5,144.00000	5,217,000	20.85	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Put		6,506.00000	6,416,000	20.85	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Call		5,315.00000	5,389,000	20.88	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Put		6,298.00000	6,210,000	20.88	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Call		4,977.00000	5,048,000	20.82	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Put		6,720.00000	6,628,000	20.82	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,998
R210	On	03/05/2012	Bond Future			139.93925	140.10764			0.00	0	820
Total R210 Future										0.00	0	820
R210	On	03/05/2012	Bond Future	139.00	Call		1,108.00000	939,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.05	Call		1,058.00000	889,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0
R210	On	03/05/2012	Bond Future	138.95	Call		1,158.00000	989,000		0.00	0	0
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	820
R211	On	03/05/2012	Bond Future			118.47803	118.47022			0.00	0	480
Total R211 Future										0.00	0	480
R211	On	03/05/2012	Bond Future	118.20	Call		270.00000	278,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.25	Call		220.00000	228,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.15	Call		320.00000	328,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	480
R212	On	03/05/2012	Bond Future			116.51749	116.50591			0.00	0	2,752
Total R212 Future										0.00	0	2,752
R212	On	03/05/2012	Bond Future	115.30	Call		1,206.00000	1,217,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.35	Call		1,156.00000	1,167,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.25	Call		1,256.00000	1,267,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,752

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future			8.84600	8.85700		15.11	0.00	0	4,359
R213	On	02/08/2012	Bond Future			8.92200	8.93300		18.96	0.00	0	0
R213	On	01/11/2012	Bond Future			8.99400	9.00500		19.26	0.00	0	0
R213	On	07/02/2013	Bond Future			9.07000	9.08100		18.66	0.00	0	0
Total R213 Future										0.00	0	4,359
R213	On	03/05/2012	Bond Future	9.25	Call		3,547.00000	3,599,000	15.39	0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		521.00000	486,000	15.39	0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		3,843.00000	3,899,000	15.45	0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		444.00000	413,000	15.45	0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		3,260.00000	3,308,000	15.33	0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		610.00000	570,000	15.33	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Call		5,152.00000	5,191,000	19.24	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		2,734.00000	2,687,000	19.24	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		5,380.00000	5,420,000	19.29	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		2,590.00000	2,544,000	19.29	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call		4,928.00000	4,965,000	19.18	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		2,884.00000	2,835,000	19.18	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Call		4,933.00000	4,966,000	19.26	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Put		4,971.00000	4,920,000	19.26	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Call		5,127.00000	5,162,000	19.31	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Put		4,782.00000	4,732,000	19.31	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Call		4,747.00000	4,780,000	19.23	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Put		5,172.00000	5,120,000	19.23	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Call		5,549.00000	5,583,000	18.53	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Put		6,166.00000	6,117,000	18.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	9.05	Call		5,731.00000	5,766,000	18.56	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Put		5,966.00000	5,918,000	18.56	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Call		5,371.00000	5,404,000	18.51	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Put		6,373.00000	6,322,000	18.51	0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	4,359
R214	On	03/05/2012	Bond Future			8.99900	9.02000			0.00	0	1,500
R214	On	02/08/2012	Bond Future			9.07000	9.09100			0.00	0	0
Total R214 Future										0.00	0	1,500
R214	On	03/05/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.80	Put		1,789.00000	1,621,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.81	Put		1,706.00000	1,538,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.79	Put		1,872.00000	1,704,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.80	Put		2,349.00000	2,183,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.81	Put		2,266.00000	2,101,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.79	Put		2,432.00000	2,266,000		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	1,500
Total for Bond										244,754,546.83	2,021	184,323
GOVI	On	03/05/2012	GOVI			383.75600	383.36400			0.00	0	201
GOVI	On	02/08/2012	GOVI			389.28500	388.89700			0.00	0	0
Total GOVI Future										0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/05/2012	GOVI	382.00	Call		13,640.00000	17,560,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.01	Call		13,540.00000	17,460,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	381.99	Call		13,740.00000	17,660,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.00	Put		11,030.00000	7,150,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.01	Put		11,130.00000	7,250,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	389.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	389.99	Put		10,930.00000	7,050,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	201
Total for GOVI										0.00	0	201
AL7T	On	03/05/2012	Index Future			420.83200	420.36500			0.00	0	16
AL7T	On	02/08/2012	Index Future			426.89500	426.43200			0.00	0	0
Total AL7T Future										0.00	0	16
Total For AL7T										0.00	0	16
ALBI	On	03/05/2012	Index Future			382.67900	382.27300			0.00	0	899
ALBI	On	02/08/2012	Index Future			388.19200	387.79000			0.00	0	118
Total ALBI Future										0.00	0	1,017
Total For ALBI										0.00	0	1,017
IGOV	On	03/05/2012	Index Future			171.11700	171.39400			0.00	0	550
IGOV	On	02/08/2012	Index Future			173.58300	173.86800			0.00	0	0
Total IGOV Future										0.00	0	550
Total For IGOV										0.00	0	550

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/05/2012	Index Future			463.42900	463.42900			0.00	0	0
ILBI	On	02/08/2012	Index Future			470.05300	470.05300			0.00	0	152
Total ILBI Future										0.00	0	152
Total For ILBI										0.00	0	152
Total for Index										0.00	0	1,735
JIBAR	On	18/04/2012	Jibar Future			5.61000	5.62000			0.00	0	0
JIBAR	On	16/05/2012	Jibar Future			5.62000	5.65000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			5.64000	5.67000			0.00	0	2,890
JIBAR	On	18/07/2012	Jibar Future			5.66000	5.71000			0.00	0	0
JIBAR	On	15/08/2012	Jibar Future			5.69000	5.75000			0.00	0	0
JIBAR	On	19/09/2012	Jibar Future			5.74000	5.80000			0.00	0	44,760
JIBAR	On	19/12/2012	Jibar Future			5.87000	5.96000			0.00	0	840
JIBAR	On	20/03/2013	Jibar Future			6.08000	6.16000			0.00	0	790
JIBAR	On	19/06/2013	Jibar Future			6.30000	6.37000			0.00	0	500
JIBAR	On	18/09/2013	Jibar Future			6.52000	6.59000			0.00	0	1,700
JIBAR	On	18/12/2013	Jibar Future			6.73000	6.83000			0.00	0	1,500
JIBAR	On	19/03/2014	Jibar Future			6.94000	7.07000			0.00	0	0
Total Jibar Future										0.00	0	52,980
Total For JIBAR FUTURE										0.00	0	52,980
Total for Jibar										0.00	0	52,980
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		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 :										244,754,546.83	2,021	417,909
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	14,322,900
Total AA03 SPOT							0.00	0	14,322,900
Total For AA03							0.00	0	14,322,900
AA04 On 22/03/2017 Spot Bond			100.00000	100.00000			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			5.00000	5.00000			0.00	0	26,000,000
Total AA05 SPOT							0.00	0	26,000,000
Total For AA05							0.00	0	26,000,000
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB05 SPOT							0.00	0	0
Total For AB05							0.00	0	0
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			500,000,000.00	5,000	20,010,000
Total AB06 SPOT							500,000,000.00	5,000	20,010,000
Total For AB06							500,000,000.00	5,000	20,010,000
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,500,000
Total AB07 SPOT							0.00	0	6,500,000
Total For AB07							0.00	0	6,500,000
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total AB09 SPOT							0.00	0	0
Total For AB09							0.00	0	0
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL1 SPOT							0.00	0	0
Total For ABCL1							0.00	0	0
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	20,000
Total ABCPI1 SPOT							0.00	0	20,000
Total For ABCPI1							0.00	0	20,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI2 SPOT							0.00	0	0
Total For ABCPI2							0.00	0	0
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI3 SPOT							0.00	0	0
Total For ABCPI3							0.00	0	0
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN04 SPOT							0.00	0	0
Total For ABFN04							0.00	0	0
ABFNC On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN05 SPOT							0.00	0	0
Total For ABFN05							0.00	0	0
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN06 SPOT							0.00	0	0
Total For ABFN06							0.00	0	0
ABFNC On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN07 SPOT							0.00	0	0
Total For ABFN07							0.00	0	0
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN08 SPOT							0.00	0	0
Total For ABFN08							0.00	0	0
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN09 SPOT							0.00	0	0
Total For ABFN09							0.00	0	0
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
Total ABL10A SPOT							0.00	0	3,000,000
Total For ABL10A							0.00	0	3,000,000
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			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	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	33,066,400
Total ABL11A SPOT							0.00	0	33,066,400
Total For ABL11A							0.00	0	33,066,400
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL11B SPOT							0.00	0	0
Total For ABL11B							0.00	0	0
ABL12 On 08/03/2015 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total ABL13 SPOT							0.00	0	0
Total For ABL13							0.00	0	0
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			8,800,000,000,000.00	88,000,000	0
Total ABL6 SPOT							8,800,000,000,000.00	88,000,000	0
Total For ABL6							8,800,000,000,000.00	88,000,000	0
ABL7 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL7 SPOT							0.00	0	0
Total For ABL7							0.00	0	0
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL8A SPOT							0.00	0	0
Total For ABL8A							0.00	0	0
ABL8E On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL8B SPOT							0.00	0	0
Total For ABL8B							0.00	0	0
ABLCC On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC05 SPOT							0.00	0	0
Total For ABLC05							0.00	0	0
ABLCC On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC06 SPOT							0.00	0	0
Total For ABLC06							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI01 SPOT							0.00	0	0
Total For ABLI01							0.00	0	0
ABLI02 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI02 SPOT							0.00	0	0
Total For ABLI02							0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			100.00000	100.00000			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			8.00000	8.00000			0.00	0	4,000,000
Total ABLI04 SPOT							0.00	0	4,000,000
Total For ABLI04							0.00	0	4,000,000
ABLS1 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS1 SPOT							0.00	0	0
Total For ABLS1							0.00	0	0
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	76,000,000
Total ABLS2A SPOT							0.00	0	76,000,000
Total For ABLS2A							0.00	0	76,000,000
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS2B SPOT							0.00	0	0
Total For ABLS2B							0.00	0	0
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			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	100.00000			60,000,000,000,000.00	600,000,000	300,000,000
Total ABLS4 SPOT							60,000,000,000,000.00	600,000,000	300,000,000
Total For ABLS4							60,000,000,000,000.00	600,000,000	300,000,000
ABN04 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN04 SPOT							0.00	0	0
Total For ABN04							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN05 SPOT							0.00	0	0
Total For ABN05							0.00	0	0
ABN06 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN06 SPOT							0.00	0	0
Total For ABN06							0.00	0	0
ABN07 On 13/06/2015 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total ABN09 SPOT							0.00	0	0
Total For ABN09							0.00	0	0
ABN10 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN10 SPOT							0.00	0	0
Total For ABN10							0.00	0	0
ABN13 On 04/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN13 SPOT							0.00	0	0
Total For ABN13							0.00	0	0
ABN14 On 10/10/2033 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN14 SPOT							0.00	0	0
Total For ABN14							0.00	0	0
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	2,368,000
Total ABN17 SPOT							0.00	0	2,368,000
Total For ABN17							0.00	0	2,368,000
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN23 SPOT							0.00	0	0
Total For ABN23							0.00	0	0
ABN32 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN32 SPOT							0.00	0	0
Total For ABN32							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33 On 29/01/2018 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total ABN34 SPOT							0.00	0	0
Total For ABN34							0.00	0	0
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0
Total ABN35 SPOT							0.00	0	0
Total For ABN35							0.00	0	0
ABN36 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN36 SPOT							0.00	0	0
Total For ABN36							0.00	0	0
ABN37 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN37 SPOT							0.00	0	0
Total For ABN37							0.00	0	0
ABN38 On 17/08/2015 Spot Bond			100.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total ABN40 SPOT							0.00	0	0
Total For ABN40							0.00	0	0
ABN41 On 01/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN41 SPOT							0.00	0	0
Total For ABN41							0.00	0	0
ABN42 On 16/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN42 SPOT							0.00	0	0
Total For ABN42							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN43 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN43 SPOT							0.00	0	0
Total For ABN43							0.00	0	0
ABN44 On 14/12/2015 Spot Bond			100.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total ABN46 SPOT							0.00	0	0
Total For ABN46							0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			200,000,000.00	2,000	17,000,000
Total ABS10 SPOT							200,000,000.00	2,000	17,000,000
Total For ABS10							200,000,000.00	2,000	17,000,000
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			300,000,000.00	3,000	7,000,000
Total ABS5 SPOT							300,000,000.00	3,000	7,000,000
Total For ABS5							300,000,000.00	3,000	7,000,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			493,639,900,000.00	4,936,399	28,035,399
Total ABS6 SPOT							493,639,900,000.00	4,936,399	28,035,399
Total For ABS6							493,639,900,000.00	4,936,399	28,035,399
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS7 SPOT							0.00	0	0
Total For ABS7							0.00	0	0
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	7,000,000
Total ABS9 SPOT							0.00	0	7,000,000
Total For ABS9							0.00	0	7,000,000
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS11 SPOT							0.00	0	0
Total For ABS11							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS12 SPOT							0.00	0	0
Total For ABS12							0.00	0	0
ABS13 On 31/01/2017 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total ABS14 SPOT							0.00	0	0
Total For ABS14							0.00	0	0
ACL00 On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL001 SPOT							0.00	0	0
Total For ACL001							0.00	0	0
ACL01 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL017 SPOT							0.00	0	0
Total For ACL017							0.00	0	0
ACL01 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL019 SPOT							0.00	0	0
Total For ACL019							0.00	0	0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL020 SPOT							0.00	0	0
Total For ACL020							0.00	0	0
ACL02 On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL024 SPOT							0.00	0	0
Total For ACL024							0.00	0	0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL025 SPOT							0.00	0	0
Total For ACL025							0.00	0	0
ACL02 On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL026 SPOT							0.00	0	0
Total For ACL026							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL02 On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL027 SPOT							0.00	0	0
Total For ACL027							0.00	0	0
ACL02 On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0
Total ACL028 SPOT							0.00	0	0
Total For ACL028							0.00	0	0
ACL02 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL029 SPOT							0.00	0	0
Total For ACL029							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL033 SPOT							0.00	0	0
Total For ACL033							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL036 SPOT							0.00	0	0
Total For ACL036							0.00	0	0
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL039 SPOT							0.00	0	0
Total For ACL039							0.00	0	0
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL041 SPOT							0.00	0	0
Total For ACL041							0.00	0	0
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL042 SPOT							0.00	0	0
Total For ACL042							0.00	0	0
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL047 SPOT							0.00	0	0
Total For ACL047							0.00	0	0
ACL05 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL053 SPOT							0.00	0	0
Total For ACL053							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL05 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL054 SPOT							0.00	0	0
Total For ACL054							0.00	0	0
ACL06 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL066 SPOT							0.00	0	0
Total For ACL066							0.00	0	0
ACL06 On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL068 SPOT							0.00	0	0
Total For ACL068							0.00	0	0
ACL07 On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL070 SPOT							0.00	0	0
Total For ACL070							0.00	0	0
ACL07 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL071 SPOT							0.00	0	0
Total For ACL071							0.00	0	0
ACL07 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL072 SPOT							0.00	0	0
Total For ACL072							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL073 SPOT							0.00	0	0
Total For ACL073							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL074 SPOT							0.00	0	0
Total For ACL074							0.00	0	0
ACL07 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL075 SPOT							0.00	0	0
Total For ACL075							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL076 SPOT							0.00	0	0
Total For ACL076							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL077 SPOT							0.00	0	0
Total For ACL077							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL078 SPOT							0.00	0	0
Total For ACL078							0.00	0	0
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL080 SPOT							0.00	0	0
Total For ACL080							0.00	0	0
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL081 SPOT							0.00	0	0
Total For ACL081							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL082 SPOT							0.00	0	0
Total For ACL082							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL083 SPOT							0.00	0	0
Total For ACL083							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL084 SPOT							0.00	0	0
Total For ACL084							0.00	0	0
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL085 SPOT							0.00	0	0
Total For ACL085							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL086 SPOT							0.00	0	0
Total For ACL086							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL087 SPOT							0.00	0	0
Total For ACL087							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL088 SPOT							0.00	0	0
Total For ACL088							0.00	0	0
ACL08 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL089 SPOT							0.00	0	0
Total For ACL089							0.00	0	0
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL090 SPOT							0.00	0	0
Total For ACL090							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL091 SPOT							0.00	0	0
Total For ACL091							0.00	0	0
ACL09 On 26/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL092 SPOT							0.00	0	0
Total For ACL092							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL093 SPOT							0.00	0	0
Total For ACL093							0.00	0	0
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL094 SPOT							0.00	0	0
Total For ACL094							0.00	0	0
ACL09 On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL095 SPOT							0.00	0	0
Total For ACL095							0.00	0	0
ACL09 On 20/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL096 SPOT							0.00	0	0
Total For ACL096							0.00	0	0
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL097 SPOT							0.00	0	0
Total For ACL097							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL098 SPOT							0.00	0	0
Total For ACL098							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL099 SPOT							0.00	0	0
Total For ACL099							0.00	0	0
ACL10 On 20/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL100 SPOT							0.00	0	0
Total For ACL100							0.00	0	0
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL101 SPOT							0.00	0	0
Total For ACL101							0.00	0	0
ACL10 On 12/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL102 SPOT							0.00	0	0
Total For ACL102							0.00	0	0
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL103 SPOT							0.00	0	0
Total For ACL103							0.00	0	0
ACL10 On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	930,000
Total ACL104 SPOT							0.00	0	930,000
Total For ACL104							0.00	0	930,000
ACL11 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL114 SPOT							0.00	0	0
Total For ACL114							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL115 SPOT							0.00	0	0
Total For ACL115							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL116 SPOT							0.00	0	0
Total For ACL116							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL11 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL117 SPOT							0.00	0	0
Total For ACL117							0.00	0	0
ACL11 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL118 SPOT							0.00	0	0
Total For ACL118							0.00	0	0
ACL12 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL120 SPOT							0.00	0	0
Total For ACL120							0.00	0	0
ACL12 On 01/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL121 SPOT							0.00	0	0
Total For ACL121							0.00	0	0
ACL12 On 20/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL122 SPOT							0.00	0	0
Total For ACL122							0.00	0	0
ACL12 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL123 SPOT							0.00	0	0
Total For ACL123							0.00	0	0
ACL12 On 09/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL124 SPOT							0.00	0	0
Total For ACL124							0.00	0	0
ACL12 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL125 SPOT							0.00	0	0
Total For ACL125							0.00	0	0
ACL12 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL126 SPOT							0.00	0	0
Total For ACL126							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL127 SPOT							0.00	0	0
Total For ACL127							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL128 SPOT							0.00	0	0
Total For ACL128							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL129 SPOT							0.00	0	0
Total For ACL129							0.00	0	0
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL130 SPOT							0.00	0	0
Total For ACL130							0.00	0	0
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL131 SPOT							0.00	0	0
Total For ACL131							0.00	0	0
ACL13 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL132 SPOT							0.00	0	0
Total For ACL132							0.00	0	0
ACL13 On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL133 SPOT							0.00	0	0
Total For ACL133							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL134 SPOT							0.00	0	0
Total For ACL134							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL135 SPOT							0.00	0	0
Total For ACL135							0.00	0	0
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL136 SPOT							0.00	0	0
Total For ACL136							0.00	0	0
ACL13 On 02/09/2016 Spot Bond			100.00000	100.00000			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	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL138 SPOT							0.00	0	0
Total For ACL138							0.00	0	0
ACL13 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL139 SPOT							0.00	0	0
Total For ACL139							0.00	0	0
ACL14 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL140 SPOT							0.00	0	0
Total For ACL140							0.00	0	0
ACL14 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL141 SPOT							0.00	0	0
Total For ACL141							0.00	0	0
ACL14 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL142 SPOT							0.00	0	0
Total For ACL142							0.00	0	0
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL143 SPOT							0.00	0	0
Total For ACL143							0.00	0	0
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL144 SPOT							0.00	0	0
Total For ACL144							0.00	0	0
ACL14 On 20/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL145 SPOT							0.00	0	0
Total For ACL145							0.00	0	0
ACL14 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL146 SPOT							0.00	0	0
Total For ACL146							0.00	0	0
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL147 SPOT							0.00	0	0
Total For ACL147							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL148 SPOT							0.00	0	0
Total For ACL148							0.00	0	0
ACL14 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL149 SPOT							0.00	0	0
Total For ACL149							0.00	0	0
ACL15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL150 SPOT							0.00	0	0
Total For ACL150							0.00	0	0
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL151 SPOT							0.00	0	0
Total For ACL151							0.00	0	0
ACL15 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL152 SPOT							0.00	0	0
Total For ACL152							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL153 SPOT							0.00	0	0
Total For ACL153							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL154 SPOT							0.00	0	0
Total For ACL154							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL155 SPOT							0.00	0	0
Total For ACL155							0.00	0	0
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL156 SPOT							0.00	0	0
Total For ACL156							0.00	0	0
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL157 SPOT							0.00	0	0
Total For ACL157							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL158 SPOT							0.00	0	0
Total For ACL158							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL159 SPOT							0.00	0	0
Total For ACL159							0.00	0	0
ACL16 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL160 SPOT							0.00	0	0
Total For ACL160							0.00	0	0
ACL16 On 20/03/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL161 SPOT							0.00	0	0
Total For ACL161							0.00	0	0
ACL16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL162 SPOT							0.00	0	0
Total For ACL162							0.00	0	0
ACL16 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL163 SPOT							0.00	0	0
Total For ACL163							0.00	0	0
ACL16 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL164 SPOT							0.00	0	0
Total For ACL164							0.00	0	0
ADB01 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB01S SPOT							0.00	0	0
Total For ADB01S							0.00	0	0
ADB02 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB02S SPOT							0.00	0	0
Total For ADB02S							0.00	0	0
ADB03 On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB03S SPOT							0.00	0	0
Total For ADB03S							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01 On 18/11/2016 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total AHF1A1 SPOT							0.00	0	0
Total For AHF1A1							0.00	0	0
AHF1E On 21/11/2014 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total AHF1C1 SPOT							0.00	0	0
Total For AHF1C1							0.00	0	0
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			0.00	0	8,000,000
Total AIR01 SPOT							0.00	0	8,000,000
Total For AIR01							0.00	0	8,000,000
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02 SPOT							0.00	0	0
Total For AIR02							0.00	0	0
AIR02I On 05/10/2014 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			0.00	0	66,117,000
Total AIR03 SPOT							0.00	0	66,117,000
Total For AIR03							0.00	0	66,117,000
AIR03I On 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR03U SPOT							0.00	0	0
Total For AIR03U							0.00	0	0
AIR04I On 26/10/2029 Spot Bond			100.00000	100.00000			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	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL0 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIRL01 SPOT							0.00	0	0
Total For AIRL01							0.00	0	0
AIRL0 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIRL02 SPOT							0.00	0	0
Total For AIRL02							0.00	0	0
BAW1 On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW10 SPOT							0.00	0	0
Total For BAW10							0.00	0	0
BAW1 On 01/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW11 SPOT							0.00	0	0
Total For BAW11							0.00	0	0
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW2 SPOT							0.00	0	0
Total For BAW2							0.00	0	0
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW3 SPOT							0.00	0	0
Total For BAW3							0.00	0	0
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW4 SPOT							0.00	0	0
Total For BAW4							0.00	0	0
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW5 SPOT							0.00	0	0
Total For BAW5							0.00	0	0
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			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	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW8 SPOT							0.00	0	0
Total For BAW8							0.00	0	0
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW9 SPOT							0.00	0	0
Total For BAW9							0.00	0	0
BAYAC On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA01 SPOT							0.00	0	0
Total For BAYA01							0.00	0	0
BAYAC On 30/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA02 SPOT							0.00	0	0
Total For BAYA02							0.00	0	0
BAYAC On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA03 SPOT							0.00	0	0
Total For BAYA03							0.00	0	0
BAYAC On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA04 SPOT							0.00	0	0
Total For BAYA04							0.00	0	0
BAYAC On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA05 SPOT							0.00	0	0
Total For BAYA05							0.00	0	0
BAYAC On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA06 SPOT							0.00	0	0
Total For BAYA06							0.00	0	0
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA07 SPOT							0.00	0	0
Total For BAYA07							0.00	0	0
BAYAC On 31/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA08 SPOT							0.00	0	0
Total For BAYA08							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA09 SPOT							0.00	0	0
Total For BAYA09							0.00	0	0
BAYA1 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA10 SPOT							0.00	0	0
Total For BAYA10							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA11 SPOT							0.00	0	0
Total For BAYA11							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA12 SPOT							0.00	0	0
Total For BAYA12							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA13 SPOT							0.00	0	0
Total For BAYA13							0.00	0	0
BAYA1 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA14 SPOT							0.00	0	0
Total For BAYA14							0.00	0	0
BAYA1 On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA15 SPOT							0.00	0	0
Total For BAYA15							0.00	0	0
BAYA1 On 30/09/2016 Spot Bond			8.00000	8.00000			0.00	0	0
Total BAYA16 SPOT							0.00	0	0
Total For BAYA16							0.00	0	0
BAYA1 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA17 SPOT							0.00	0	0
Total For BAYA17							0.00	0	0
BAYA1 On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA18 SPOT							0.00	0	0
Total For BAYA18							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA ¹ On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA19 SPOT							0.00	0	0
Total For BAYA19							0.00	0	0
BAYA ² On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA20 SPOT							0.00	0	0
Total For BAYA20							0.00	0	0
BAYB ^C On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB01 SPOT							0.00	0	0
Total For BAYB01							0.00	0	0
BAYB ^C On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB02 SPOT							0.00	0	0
Total For BAYB02							0.00	0	0
BAYB ^C On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB03 SPOT							0.00	0	0
Total For BAYB03							0.00	0	0
BAYB ^C On 31/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB04 SPOT							0.00	0	0
Total For BAYB04							0.00	0	0
BAYC ^C On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYC1U SPOT							0.00	0	0
Total For BAYC1U							0.00	0	0
BAYD ^C On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT							0.00	0	0
Total For BAYD1U							0.00	0	0
BAYD ^C On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT							0.00	0	0
Total For BAYD2U							0.00	0	0
BAYD ^C On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD3U SPOT							0.00	0	0
Total For BAYD3U							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD ⁴ On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD4U SPOT							0.00	0	0
Total For BAYD4U							0.00	0	0
BAYD ⁵ On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT							0.00	0	0
Total For BAYD5U							0.00	0	0
BAYD ⁶ On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT							0.00	0	0
Total For BAYD6U							0.00	0	0
BCP1 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP1 SPOT							0.00	0	0
Total For BCP1							0.00	0	0
BCP2 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP2 SPOT							0.00	0	0
Total For BCP2							0.00	0	0
BCP5 ⁵ On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP55U SPOT							0.00	0	0
Total For BCP55U							0.00	0	0
BCP5 ⁶ On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP56U SPOT							0.00	0	0
Total For BCP56U							0.00	0	0
BCP5 ⁷ On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP57U SPOT							0.00	0	0
Total For BCP57U							0.00	0	0
BD020 On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0202 SPOT							0.00	0	0
Total For BD0202							0.00	0	0
BD020 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0205 SPOT							0.00	0	0
Total For BD0205							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0206 SPOT							0.00	0	0
Total For BD0206							0.00	0	0
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0302 SPOT							0.00	0	0
Total For BD0302							0.00	0	0
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310A SPOT							0.00	0	0
Total For BD310A							0.00	0	0
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310B SPOT							0.00	0	0
Total For BD310B							0.00	0	0
BD310 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310C SPOT							0.00	0	0
Total For BD310C							0.00	0	0
BD311 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311A SPOT							0.00	0	0
Total For BD311A							0.00	0	0
BD311 On 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311B SPOT							0.00	0	0
Total For BD311B							0.00	0	0
BD311 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311C SPOT							0.00	0	0
Total For BD311C							0.00	0	0
BD311 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311D SPOT							0.00	0	0
Total For BD311D							0.00	0	0
BD311 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311E SPOT							0.00	0	0
Total For BD311E							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311F SPOT							0.00	0	0
Total For BD311F							0.00	0	0
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	500,000
Total BEER01 SPOT							0.00	0	500,000
Total For BEER01							0.00	0	500,000
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A1 SPOT							0.00	0	0
Total For BG22A1							0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total BG22A3 SPOT							0.00	0	0
Total For BG22A3							0.00	0	0
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total BG22C1 SPOT							0.00	0	0
Total For BG22C1							0.00	0	0
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total BG32A1 SPOT							0.00	0	0
Total For BG32A1							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total BG32A4 SPOT							0.00	0	0
Total For BG32A4							0.00	0	0
BG32E On 30/10/2016 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total BG32C SPOT							0.00	0	0
Total For BG32C							0.00	0	0
BG32I On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32DU SPOT							0.00	0	0
Total For BG32DU							0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	100.00000			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	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total BG42A3 SPOT							0.00	0	0
Total For BG42A3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A On 15/03/2017 Spot Bond			8.00000	8.00000			0.00	0	32,353,610
Total BG42A4 SPOT							0.00	0	32,353,610
Total For BG42A4							0.00	0	32,353,610
BG42E On 15/03/2017 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total BG42C SPOT							0.00	0	0
Total For BG42C							0.00	0	0
BG42E On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42DU SPOT							0.00	0	0
Total For BG42DU							0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			0.00	0	3,500,000
Total BID01 SPOT							0.00	0	3,500,000
Total For BID01							0.00	0	3,500,000
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BID02 SPOT							0.00	0	0
Total For BID02							0.00	0	0
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BID03 SPOT							0.00	0	0
Total For BID03							0.00	0	0
BIDC1 On 26/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC14 SPOT							0.00	0	0
Total For BIDC14							0.00	0	0
BIDC1 On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC16 SPOT							0.00	0	0
Total For BIDC16							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC1 On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC18 SPOT							0.00	0	0
Total For BIDC18							0.00	0	0
BIDC1 On 04/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC19 SPOT							0.00	0	0
Total For BIDC19							0.00	0	0
BIDC2 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC20 SPOT							0.00	0	0
Total For BIDC20							0.00	0	0
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total BLG1A5 SPOT							0.00	0	0
Total For BLG1A5							0.00	0	0
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT							0.00	0	0
Total For BLG1A6							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			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	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total BLG1E SPOT							0.00	0	0
Total For BLG1E							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1F SPOT							0.00	0	0
Total For BLG1F							0.00	0	0
BMW02 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMW02 SPOT							0.00	0	0
Total For BMW02							0.00	0	0
BMW03 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMW03 SPOT							0.00	0	0
Total For BMW03							0.00	0	0
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR04 SPOT							0.00	0	0
Total For BSR04							0.00	0	0
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR05 SPOT							0.00	0	0
Total For BSR05							0.00	0	0
BSR07 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR07 SPOT							0.00	0	0
Total For BSR07							0.00	0	0
BUS01 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BUS01U SPOT							0.00	0	0
Total For BUS01U							0.00	0	0
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL03 SPOT							0.00	0	0
Total For CBL03							0.00	0	0
CBL04 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL04 SPOT							0.00	0	0
Total For CBL04							0.00	0	0
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL05 SPOT							0.00	0	0
Total For CBL05							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			200,000,000.00	2,000	4,000,000
Total CBL06 SPOT							200,000,000.00	2,000	4,000,000
Total For CBL06							200,000,000.00	2,000	4,000,000
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL08 SPOT							0.00	0	0
Total For CBL08							0.00	0	0
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL09 SPOT							0.00	0	0
Total For CBL09							0.00	0	0
CBL10 On 06/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL10 SPOT							0.00	0	0
Total For CBL10							0.00	0	0
CBL11 On 06/05/2016 Spot Bond			100.00000	100.00000			100,000,000.00	1,000	12,200,000
Total CBL11 SPOT							100,000,000.00	1,000	12,200,000
Total For CBL11							100,000,000.00	1,000	12,200,000
CBL12 On 06/09/2018 Spot Bond			8.00000	8.00000			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	100.00000			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			8.00000	8.00000			0.00	0	0
Total CBL14 SPOT							0.00	0	0
Total For CBL14							0.00	0	0
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			50,000,000,000.00	500,000	1,500,000
Total CCT02 SPOT							50,000,000,000.00	500,000	1,500,000
Total For CCT02							50,000,000,000.00	500,000	1,500,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	30,000,000
Total CCT03 SPOT							0.00	0	30,000,000
Total For CCT03							0.00	0	30,000,000
CGR10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR10 SPOT							0.00	0	0
Total For CGR10							0.00	0	0
CGR11 On 28/03/2016 Spot Bond			12.05000	12.05000			0.00	0	0
Total CGR11 SPOT							0.00	0	0
Total For CGR11							0.00	0	0
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR6 SPOT							0.00	0	0
Total For CGR6							0.00	0	0
CGR7 On 22/07/2014 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total CGR8 SPOT							0.00	0	0
Total For CGR8							0.00	0	0
CGR9 On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR9 SPOT							0.00	0	0
Total For CGR9							0.00	0	0
CLN100 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN100 SPOT							0.00	0	0
Total For CLN100							0.00	0	0
CLN101 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN101 SPOT							0.00	0	0
Total For CLN101							0.00	0	0
CLN103 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN103 SPOT							0.00	0	0
Total For CLN103							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN10 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN104 SPOT							0.00	0	0
Total For CLN104							0.00	0	0
CLN10 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN108 SPOT							0.00	0	0
Total For CLN108							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN111 SPOT							0.00	0	0
Total For CLN111							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN114 SPOT							0.00	0	0
Total For CLN114							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN115 SPOT							0.00	0	0
Total For CLN115							0.00	0	0
CLN11 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN116 SPOT							0.00	0	0
Total For CLN116							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN117 SPOT							0.00	0	0
Total For CLN117							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN118 SPOT							0.00	0	0
Total For CLN118							0.00	0	0
CLN11 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN119 SPOT							0.00	0	0
Total For CLN119							0.00	0	0
CLN12 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN120 SPOT							0.00	0	0
Total For CLN120							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN12 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN121 SPOT							0.00	0	0
Total For CLN121							0.00	0	0
CLN12 On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN123 SPOT							0.00	0	0
Total For CLN123							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN124 SPOT							0.00	0	0
Total For CLN124							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN125 SPOT							0.00	0	0
Total For CLN125							0.00	0	0
CLN12 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN126 SPOT							0.00	0	0
Total For CLN126							0.00	0	0
CLN12 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN127 SPOT							0.00	0	0
Total For CLN127							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN128 SPOT							0.00	0	0
Total For CLN128							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN129 SPOT							0.00	0	0
Total For CLN129							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN130 SPOT							0.00	0	0
Total For CLN130							0.00	0	0
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN132 SPOT							0.00	0	0
Total For CLN132							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN133 SPOT							0.00	0	0
Total For CLN133							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN134 SPOT							0.00	0	0
Total For CLN134							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN135 SPOT							0.00	0	0
Total For CLN135							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN136 SPOT							0.00	0	0
Total For CLN136							0.00	0	0
CLN13 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN138 SPOT							0.00	0	0
Total For CLN138							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN140 SPOT							0.00	0	0
Total For CLN140							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN141 SPOT							0.00	0	0
Total For CLN141							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN143 SPOT							0.00	0	0
Total For CLN143							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN145 SPOT							0.00	0	0
Total For CLN145							0.00	0	0
CLN14 On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0
Total CLN147 SPOT							0.00	0	0
Total For CLN147							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN149 SPOT							0.00	0	0
Total For CLN149							0.00	0	0
CLN15 On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN152 SPOT							0.00	0	0
Total For CLN152							0.00	0	0
CLN15 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN153 SPOT							0.00	0	0
Total For CLN153							0.00	0	0
CLN15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN154 SPOT							0.00	0	0
Total For CLN154							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN156 SPOT							0.00	0	0
Total For CLN156							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN157 SPOT							0.00	0	0
Total For CLN157							0.00	0	0
CLN15 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN158 SPOT							0.00	0	0
Total For CLN158							0.00	0	0
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN159 SPOT							0.00	0	0
Total For CLN159							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN164 SPOT							0.00	0	0
Total For CLN164							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN165 SPOT							0.00	0	0
Total For CLN165							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN166 SPOT							0.00	0	0
Total For CLN166							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN167 SPOT							0.00	0	0
Total For CLN167							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN168 SPOT							0.00	0	0
Total For CLN168							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN169 SPOT							0.00	0	0
Total For CLN169							0.00	0	0
CLN17 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN170 SPOT							0.00	0	0
Total For CLN170							0.00	0	0
CLN17 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN172 SPOT							0.00	0	0
Total For CLN172							0.00	0	0
CLN17 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN173 SPOT							0.00	0	0
Total For CLN173							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN174 SPOT							0.00	0	0
Total For CLN174							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN175 SPOT							0.00	0	0
Total For CLN175							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN176 SPOT							0.00	0	0
Total For CLN176							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN177 SPOT							0.00	0	0
Total For CLN177							0.00	0	0
CLN17 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN178 SPOT							0.00	0	0
Total For CLN178							0.00	0	0
CLN17 On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN179 SPOT							0.00	0	0
Total For CLN179							0.00	0	0
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN180 SPOT							0.00	0	0
Total For CLN180							0.00	0	0
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN181 SPOT							0.00	0	0
Total For CLN181							0.00	0	0
CLN18 On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN182 SPOT							0.00	0	0
Total For CLN182							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN183 SPOT							0.00	0	0
Total For CLN183							0.00	0	0
CLN18 On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN184 SPOT							0.00	0	0
Total For CLN184							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN185 SPOT							0.00	0	0
Total For CLN185							0.00	0	0
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN186 SPOT							0.00	0	0
Total For CLN186							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN18 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN187 SPOT							0.00	0	0
Total For CLN187							0.00	0	0
CLN18 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN188 SPOT							0.00	0	0
Total For CLN188							0.00	0	0
CLN18 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN189 SPOT							0.00	0	0
Total For CLN189							0.00	0	0
CLN19 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN190 SPOT							0.00	0	0
Total For CLN190							0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0
Total CLN191 SPOT							0.00	0	0
Total For CLN191							0.00	0	0
CLN19 On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN192 SPOT							0.00	0	0
Total For CLN192							0.00	0	0
CLN19 On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0
Total CLN193 SPOT							0.00	0	0
Total For CLN193							0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0
Total CLN194 SPOT							0.00	0	0
Total For CLN194							0.00	0	0
CLN19 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN195 SPOT							0.00	0	0
Total For CLN195							0.00	0	0
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN196 SPOT							0.00	0	0
Total For CLN196							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN197 SPOT							0.00	0	0
Total For CLN197							0.00	0	0
CLN19 On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN198 SPOT							0.00	0	0
Total For CLN198							0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0
Total CLN199 SPOT							0.00	0	0
Total For CLN199							0.00	0	0
CLN20 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN200 SPOT							0.00	0	0
Total For CLN200							0.00	0	0
CLN20 On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN205 SPOT							0.00	0	0
Total For CLN205							0.00	0	0
CLN20 On 30/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN208 SPOT							0.00	0	0
Total For CLN208							0.00	0	0
CLN20 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN209 SPOT							0.00	0	0
Total For CLN209							0.00	0	0
CLN21 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN210 SPOT							0.00	0	0
Total For CLN210							0.00	0	0
CLN21 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN211 SPOT							0.00	0	0
Total For CLN211							0.00	0	0
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN213 SPOT							0.00	0	0
Total For CLN213							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN214 SPOT							0.00	0	0
Total For CLN214							0.00	0	0
CLN21 On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0
Total CLN215 SPOT							0.00	0	0
Total For CLN215							0.00	0	0
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN216 SPOT							0.00	0	0
Total For CLN216							0.00	0	0
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN217 SPOT							0.00	0	0
Total For CLN217							0.00	0	0
CLN21 On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN218 SPOT							0.00	0	0
Total For CLN218							0.00	0	0
CLN21 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN219 SPOT							0.00	0	0
Total For CLN219							0.00	0	0
CLN22 On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN22 SPOT							0.00	0	0
Total For CLN22							0.00	0	0
CLN22 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN220 SPOT							0.00	0	0
Total For CLN220							0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0
Total CLN221 SPOT							0.00	0	0
Total For CLN221							0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0
Total CLN222 SPOT							0.00	0	0
Total For CLN222							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN223 SPOT							0.00	0	0
Total For CLN223							0.00	0	0
CLN22 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN224 SPOT							0.00	0	0
Total For CLN224							0.00	0	0
CLN22 On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN225 SPOT							0.00	0	0
Total For CLN225							0.00	0	0
CLN22 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN226 SPOT							0.00	0	0
Total For CLN226							0.00	0	0
CLN22 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN227 SPOT							0.00	0	0
Total For CLN227							0.00	0	0
CLN22 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN228 SPOT							0.00	0	0
Total For CLN228							0.00	0	0
CLN22 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN229 SPOT							0.00	0	0
Total For CLN229							0.00	0	0
CLN23 On 17/01/2015 Spot Bond			100.00000	100.00000			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	100.00000			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			100.00000	100.00000			0.00	0	0
Total CLN232 SPOT							0.00	0	0
Total For CLN232							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23 On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN233 SPOT							0.00	0	0
Total For CLN233							0.00	0	0
CLN23 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN234 SPOT							0.00	0	0
Total For CLN234							0.00	0	0
CLN23 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN235 SPOT							0.00	0	0
Total For CLN235							0.00	0	0
CLN23 On 15/06/2016 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total CLN237 SPOT							0.00	0	0
Total For CLN237							0.00	0	0
CLN23 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN238 SPOT							0.00	0	0
Total For CLN238							0.00	0	0
CLN23 On 20/03/2017 Spot Bond			100.00000	100.00000			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	100.00000			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	100.00000			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	9.35000			0.00	0	0
Total CLN242 SPOT							0.00	0	0
Total For CLN242							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN24 On 24/02/2019 Spot Bond			9.35000	9.35000			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	100.00000			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	100.00000			0.00	0	0
Total CLN245 SPOT							0.00	0	0
Total For CLN245							0.00	0	0
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN246 SPOT							0.00	0	0
Total For CLN246							0.00	0	0
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN247 SPOT							0.00	0	0
Total For CLN247							0.00	0	0
CLN24 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN248 SPOT							0.00	0	0
Total For CLN248							0.00	0	0
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN249 SPOT							0.00	0	0
Total For CLN249							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN250 SPOT							0.00	0	0
Total For CLN250							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN251 SPOT							0.00	0	0
Total For CLN251							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN252 SPOT							0.00	0	0
Total For CLN252							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN253 SPOT							0.00	0	0
Total For CLN253							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN254 SPOT							0.00	0	0
Total For CLN254							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN255 SPOT							0.00	0	0
Total For CLN255							0.00	0	0
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN256 SPOT							0.00	0	0
Total For CLN256							0.00	0	0
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN257 SPOT							0.00	0	0
Total For CLN257							0.00	0	0
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN258 SPOT							0.00	0	0
Total For CLN258							0.00	0	0
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN259 SPOT							0.00	0	0
Total For CLN259							0.00	0	0
CLN26 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN260 SPOT							0.00	0	0
Total For CLN260							0.00	0	0
CLN26 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN261 SPOT							0.00	0	0
Total For CLN261							0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.65000	9.65000			0.00	0	0
Total CLN262 SPOT							0.00	0	0
Total For CLN262							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN26 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN264 SPOT							0.00	0	0
Total For CLN264							0.00	0	0
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN34 SPOT							0.00	0	0
Total For CLN34							0.00	0	0
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN39 SPOT							0.00	0	0
Total For CLN39							0.00	0	0
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN40 SPOT							0.00	0	0
Total For CLN40							0.00	0	0
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN42 SPOT							0.00	0	0
Total For CLN42							0.00	0	0
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN44 SPOT							0.00	0	0
Total For CLN44							0.00	0	0
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN46 SPOT							0.00	0	0
Total For CLN46							0.00	0	0
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN47 SPOT							0.00	0	0
Total For CLN47							0.00	0	0
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN49 SPOT							0.00	0	0
Total For CLN49							0.00	0	0
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN50 SPOT							0.00	0	0
Total For CLN50							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN51 SPOT							0.00	0	0
Total For CLN51							0.00	0	0
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN52 SPOT							0.00	0	0
Total For CLN52							0.00	0	0
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN54 SPOT							0.00	0	0
Total For CLN54							0.00	0	0
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN55 SPOT							0.00	0	0
Total For CLN55							0.00	0	0
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN56 SPOT							0.00	0	0
Total For CLN56							0.00	0	0
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN57 SPOT							0.00	0	0
Total For CLN57							0.00	0	0
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN58 SPOT							0.00	0	0
Total For CLN58							0.00	0	0
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN59 SPOT							0.00	0	0
Total For CLN59							0.00	0	0
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN61 SPOT							0.00	0	0
Total For CLN61							0.00	0	0
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN78 SPOT							0.00	0	0
Total For CLN78							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total CLN89 SPOT							0.00	0	0
Total For CLN89							0.00	0	0
CLN90 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN90 SPOT							0.00	0	0
Total For CLN90							0.00	0	0
CLN91 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN91 SPOT							0.00	0	0
Total For CLN91							0.00	0	0
CLN92 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN92 SPOT							0.00	0	0
Total For CLN92							0.00	0	0
CLN93 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN93 SPOT							0.00	0	0
Total For CLN93							0.00	0	0
CLN94 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN94 SPOT							0.00	0	0
Total For CLN94							0.00	0	0
CLN95 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN95 SPOT							0.00	0	0
Total For CLN95							0.00	0	0
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN96 SPOT							0.00	0	0
Total For CLN96							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN97 SPOT							0.00	0	0
Total For CLN97							0.00	0	0
CLN99 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN99 SPOT							0.00	0	0
Total For CLN99							0.00	0	0
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC01 SPOT							0.00	0	0
Total For CLNFC01							0.00	0	0
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC02 SPOT							0.00	0	0
Total For CLNFC02							0.00	0	0
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC03 SPOT							0.00	0	0
Total For CLNFC03							0.00	0	0
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC04 SPOT							0.00	0	0
Total For CLNFC04							0.00	0	0
CLNFC On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC05 SPOT							0.00	0	0
Total For CLNFC05							0.00	0	0
CLNFC On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC06 SPOT							0.00	0	0
Total For CLNFC06							0.00	0	0
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	2,500,000
Total COJ02 SPOT							0.00	0	2,500,000
Total For COJ02							0.00	0	2,500,000
COJ03 On 26/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ03 SPOT							0.00	0	0
Total For COJ03							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			39,600,100,000,000.00	396,001,000	60,010,000
Total COJ04 SPOT							39,600,100,000,000.00	396,001,000	60,010,000
Total For COJ04							39,600,100,000,000.00	396,001,000	60,010,000
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	100,000,000
Total COJ05 SPOT							0.00	0	100,000,000
Total For COJ05							0.00	0	100,000,000
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	100,000
Total COJ06 SPOT							0.00	0	100,000
Total For COJ06							0.00	0	100,000
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ07 SPOT							0.00	0	0
Total For COJ07							0.00	0	0
COJ11 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ11C SPOT							0.00	0	0
Total For COJ11C							0.00	0	0
COJ13 On 18/04/2012 Spot Bond			6.05000	6.05000			0.00	0	0
Total COJ13C SPOT							0.00	0	0
Total For COJ13C							0.00	0	0
CPL00 On 29/11/2014 Spot Bond			7.17500	7.17500			0.00	0	0
Total CPL002 SPOT							0.00	0	0
Total For CPL002							0.00	0	0
CPL00 On 28/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CPL003 SPOT							0.00	0	0
Total For CPL003							0.00	0	0
CPL00 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CPL004 SPOT							0.00	0	0
Total For CPL004							0.00	0	0
CPL00 On 01/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CPL005 SPOT							0.00	0	0
Total For CPL005							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG: On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG23 SPOT							0.00	0	0
Total For DENG23							0.00	0	0
DENG: On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG25 SPOT							0.00	0	0
Total For DENG25							0.00	0	0
DENG: On 28/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG26 SPOT							0.00	0	0
Total For DENG26							0.00	0	0
DENG: On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG27 SPOT							0.00	0	0
Total For DENG27							0.00	0	0
DENG: On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG29 SPOT							0.00	0	0
Total For DENG29							0.00	0	0
DENG: On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG30 SPOT							0.00	0	0
Total For DENG30							0.00	0	0
DENG: On 02/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG31 SPOT							0.00	0	0
Total For DENG31							0.00	0	0
DRD0: On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD02 SPOT							0.00	0	0
Total For DRD02							0.00	0	0
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DV13 SPOT							0.00	0	0
Total For DV13							0.00	0	0
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	20,700,000
Total DV21 SPOT							0.00	0	20,700,000
Total For DV21							0.00	0	20,700,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			155,200,000,000.00	1,552,000	79,897,000
Total DV22 SPOT							155,200,000,000.00	1,552,000	79,897,000
Total For DV22							155,200,000,000.00	1,552,000	79,897,000
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			18,200,000,000.00	182,000	140,179,900
Total DV23 SPOT							18,200,000,000.00	182,000	140,179,900
Total For DV23							18,200,000,000.00	182,000	140,179,900
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DVF12 SPOT							0.00	0	0
Total For DVF12							0.00	0	0
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			49,900,000,000.00	499,000	20,153,598
Total E170 SPOT							49,900,000,000.00	499,000	20,153,598
Total For E170							49,900,000,000.00	499,000	20,153,598
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total EDC01 SPOT							0.00	0	0
Total For EDC01							0.00	0	0
EGL01 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EGL01 SPOT							0.00	0	0
Total For EGL01							0.00	0	0
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			0.00	0	30,000,000
Total EL15 SPOT							0.00	0	30,000,000
Total For EL15							0.00	0	30,000,000
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			158,000,000,000.00	1,580,000	24,698,000
Total EMM01 SPOT							158,000,000,000.00	1,580,000	24,698,000
Total For EMM01							158,000,000,000.00	1,580,000	24,698,000
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000
Total EMM02 SPOT							100,000,000,000.00	1,000,000	1,000,000
Total For EMM02							100,000,000,000.00	1,000,000	1,000,000
EPF00 On 19/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EPF001 SPOT							0.00	0	0
Total For EPF001							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ156 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ156U SPOT							0.00	0	0
Total For EQ156U							0.00	0	0
EQ167 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ167U SPOT							0.00	0	0
Total For EQ167U							0.00	0	0
EQ168 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ168U SPOT							0.00	0	0
Total For EQ168U							0.00	0	0
EQ170 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ170U SPOT							0.00	0	0
Total For EQ170U							0.00	0	0
EQ171 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ171U SPOT							0.00	0	0
Total For EQ171U							0.00	0	0
EQ172 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ172U SPOT							0.00	0	0
Total For EQ172U							0.00	0	0
EQ173 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ173U SPOT							0.00	0	0
Total For EQ173U							0.00	0	0
EQ174 On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ174U SPOT							0.00	0	0
Total For EQ174U							0.00	0	0
EQ175 On 05/07/2012 Spot Bond			100.00000	100.00000		5,000,000,000,000.00	50,000,000	150,000,000	
Total EQ175U SPOT						5,000,000,000,000.00	50,000,000	150,000,000	
Total For EQ175U						5,000,000,000,000.00	50,000,000	150,000,000	
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS01 SPOT							0.00	0	0
Total For EQS01							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02 On 01/07/2015 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total EQS04 SPOT							0.00	0	0
Total For EQS04							0.00	0	0
ERS3A On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A7 SPOT							0.00	0	0
Total For ERS3A7							0.00	0	0
ERS3A On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A8 SPOT							0.00	0	0
Total For ERS3A8							0.00	0	0
ERS3B On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B1 SPOT							0.00	0	0
Total For ERS3B1							0.00	0	0
ERS3B On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B2 SPOT							0.00	0	0
Total For ERS3B2							0.00	0	0
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C1 SPOT							0.00	0	0
Total For ERS3C1							0.00	0	0
ERS3C On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C2 SPOT							0.00	0	0
Total For ERS3C2							0.00	0	0
ERSA10 On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA10 SPOT							0.00	0	0
Total For ERSA10							0.00	0	0
ERSA11 On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA11 SPOT							0.00	0	0
Total For ERSA11							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA12 SPOT							0.00	0	0
Total For ERSA12							0.00	0	0
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA13 SPOT							0.00	0	0
Total For ERSA13							0.00	0	0
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000			104,400,000,000.00	1,044,000	48,700,000
Total ES15 SPOT							104,400,000,000.00	1,044,000	48,700,000
Total For ES15							104,400,000,000.00	1,044,000	48,700,000
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			12,163,750,000.00	1,315,000	432,905,700
Total ES18 SPOT							12,163,750,000.00	1,315,000	432,905,700
Total For ES18							12,163,750,000.00	1,315,000	432,905,700
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			191,120,000,000.00	19,112,000	229,440,000
Total ES23 SPOT							191,120,000,000.00	19,112,000	229,440,000
Total For ES23							191,120,000,000.00	19,112,000	229,440,000
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			4,342,274,600,000.00	553,156,000	93,008,000
Total ES26 SPOT							4,342,274,600,000.00	553,156,000	93,008,000
Total For ES26							4,342,274,600,000.00	553,156,000	93,008,000
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			601,012,500,000.00	80,135,000	235,634,400
Total ES33 SPOT							601,012,500,000.00	80,135,000	235,634,400
Total For ES33							601,012,500,000.00	80,135,000	235,634,400
FR002 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR002U SPOT							0.00	0	0
Total For FR002U							0.00	0	0
FR003 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR003U SPOT							0.00	0	0
Total For FR003U							0.00	0	0
FR2A3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2A3C SPOT							0.00	0	0
Total For FR2A3C							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2B3C SPOT							0.00	0	0
Total For FR2B3C							0.00	0	0
FR2C3 On 15/08/2013 Spot Bond			8.37500	8.37500			0.00	0	0
Total FR2C3C SPOT							0.00	0	0
Total For FR2C3C							0.00	0	0
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2D3D SPOT							0.00	0	0
Total For FR2D3D							0.00	0	0
FRB03 On 15/09/2014 Spot Bond			100.00000	100.00000			400,000,000.00	4,000	5,000,000
Total FRB03 SPOT							400,000,000.00	4,000	5,000,000
Total For FRB03							400,000,000.00	4,000	5,000,000
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB05 SPOT							0.00	0	0
Total For FRB05							0.00	0	0
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB06 SPOT							0.00	0	0
Total For FRB06							0.00	0	0
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB07 SPOT							0.00	0	0
Total For FRB07							0.00	0	0
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total FRB10 SPOT							0.00	0	0
Total For FRB10							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC: On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	20,000
Total FRBC21 SPOT							0.00	0	20,000
Total For FRBC21							0.00	0	20,000
FRBC: On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBC22 SPOT							0.00	0	0
Total For FRBC22							0.00	0	0
FRBI0: On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI01 SPOT							0.00	0	0
Total For FRBI01							0.00	0	0
FRBI0: On 31/03/2013 Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	900,000
Total FRBI04 SPOT							180,000,000,000.00	1,800,000	900,000
Total For FRBI04							180,000,000,000.00	1,800,000	900,000
FRBI2: On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI22 SPOT							0.00	0	0
Total For FRBI22							0.00	0	0
FRBI2: On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI23 SPOT							0.00	0	0
Total For FRBI23							0.00	0	0
FRBI2: On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI28 SPOT							0.00	0	0
Total For FRBI28							0.00	0	0
FRBI3: On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI33 SPOT							0.00	0	0
Total For FRBI33							0.00	0	0
FRBN: On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN04 SPOT							0.00	0	0
Total For FRBN04							0.00	0	0
FRBN: On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN06 SPOT							0.00	0	0
Total For FRBN06							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN07 SPOT							0.00	0	0
Total For FRBN07							0.00	0	0
FRBZ On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ01 SPOT							0.00	0	0
Total For FRBZ01							0.00	0	0
FRBZ On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ02 SPOT							0.00	0	0
Total For FRBZ02							0.00	0	0
FRBZ On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ03 SPOT							0.00	0	0
Total For FRBZ03							0.00	0	0
FRC0 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC04 SPOT							0.00	0	0
Total For FRC04							0.00	0	0
FRC0 On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC08 SPOT							0.00	0	0
Total For FRC08							0.00	0	0
FRC1 On 13/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC100 SPOT							0.00	0	0
Total For FRC100							0.00	0	0
FRC1 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC101 SPOT							0.00	0	0
Total For FRC101							0.00	0	0
FRC1 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC102 SPOT							0.00	0	0
Total For FRC102							0.00	0	0
FRC1 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC103 SPOT							0.00	0	0
Total For FRC103							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC1C On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC104 SPOT							0.00	0	0
Total For FRC104							0.00	0	0
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC105 SPOT							0.00	0	0
Total For FRC105							0.00	0	0
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC106 SPOT							0.00	0	0
Total For FRC106							0.00	0	0
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC11 SPOT							0.00	0	0
Total For FRC11							0.00	0	0
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC17 SPOT							0.00	0	0
Total For FRC17							0.00	0	0
FRC29 On 22/07/2014 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total FRC37 SPOT							0.00	0	0
Total For FRC37							0.00	0	0
FRC4C On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC40 SPOT							0.00	0	0
Total For FRC40							0.00	0	0
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC41 SPOT							0.00	0	0
Total For FRC41							0.00	0	0
FRC42 On 25/11/2012 Spot Bond			6.90500	6.90500			0.00	0	0
Total FRC42 SPOT							0.00	0	0
Total For FRC42							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC4€ On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC46 SPOT							0.00	0	0
Total For FRC46							0.00	0	0
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC47 SPOT							0.00	0	0
Total For FRC47							0.00	0	0
FRC5€ On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC55 SPOT							0.00	0	0
Total For FRC55							0.00	0	0
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC57 SPOT							0.00	0	0
Total For FRC57							0.00	0	0
FRC5€ On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC59 SPOT							0.00	0	0
Total For FRC59							0.00	0	0
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC61 SPOT							0.00	0	0
Total For FRC61							0.00	0	0
FRC6€ On 31/01/2022 Spot Bond			5.87500	5.87500			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	100.00000			0.00	0	0
Total FRC67 SPOT							0.00	0	0
Total For FRC67							0.00	0	0
FRC6€ On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC68 SPOT							0.00	0	0
Total For FRC68							0.00	0	0
FRC6€ On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC69 SPOT							0.00	0	0
Total For FRC69							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70 On 20/09/2014 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total FRC72 SPOT							0.00	0	0
Total For FRC72							0.00	0	0
FRC73 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC73 SPOT							0.00	0	0
Total For FRC73							0.00	0	0
FRC74 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC74 SPOT							0.00	0	0
Total For FRC74							0.00	0	0
FRC75 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC75 SPOT							0.00	0	0
Total For FRC75							0.00	0	0
FRC76 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC76 SPOT							0.00	0	0
Total For FRC76							0.00	0	0
FRC77 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC77 SPOT							0.00	0	0
Total For FRC77							0.00	0	0
FRC78 On 15/06/2016 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total FRC79 SPOT							0.00	0	0
Total For FRC79							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80 On 15/06/2016 Spot Bond			4.73000	4.73000			0.00	0	0
Total FRC80 SPOT							0.00	0	0
Total For FRC80							0.00	0	0
FRC81 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC81 SPOT							0.00	0	0
Total For FRC81							0.00	0	0
FRC82 On 15/06/2016 Spot Bond			100.00000	100.00000			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	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total FRC85 SPOT							0.00	0	0
Total For FRC85							0.00	0	0
FRC86 On 20/12/2016 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total FRC87 SPOT							0.00	0	0
Total For FRC87							0.00	0	0
FRC88 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC88 SPOT							0.00	0	0
Total For FRC88							0.00	0	0
FRC89 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC89 SPOT							0.00	0	0
Total For FRC89							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC90 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC90 SPOT							0.00	0	0
Total For FRC90							0.00	0	0
FRC91 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC91 SPOT							0.00	0	0
Total For FRC91							0.00	0	0
FRC92 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC92 SPOT							0.00	0	0
Total For FRC92							0.00	0	0
FRC93 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC93 SPOT							0.00	0	0
Total For FRC93							0.00	0	0
FRC94 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC94 SPOT							0.00	0	0
Total For FRC94							0.00	0	0
FRC95 On 15/06/2016 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total FRC96 SPOT							0.00	0	0
Total For FRC96							0.00	0	0
FRC97 On 20/03/2015 Spot Bond			100.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total FRC99 SPOT							0.00	0	0
Total For FRC99							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A1 SPOT							0.00	0	0
Total For FRE2A1							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	2,010,000
Total FRE2A2 SPOT							0.00	0	2,010,000
Total For FRE2A2							0.00	0	2,010,000
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B1 SPOT							0.00	0	0
Total For FRE2B1							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B2 SPOT							0.00	0	0
Total For FRE2B2							0.00	0	0
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2C SPOT							0.00	0	0
Total For FRE2C							0.00	0	0
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2D SPOT							0.00	0	0
Total For FRE2D							0.00	0	0
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2F SPOT							0.00	0	0
Total For FRE2F							0.00	0	0
FRE2G On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2G SPOT							0.00	0	0
Total For FRE2G							0.00	0	0
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRI15 SPOT							0.00	0	0
Total For FRI15							0.00	0	0
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ13 SPOT							0.00	0	0
Total For FRJ13							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ14 SPOT							0.00	0	0
Total For FRJ14							0.00	0	0
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ16 SPOT							0.00	0	0
Total For FRJ16							0.00	0	0
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ18 SPOT							0.00	0	0
Total For FRJ18							0.00	0	0
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS35 SPOT							0.00	0	0
Total For FRS35							0.00	0	0
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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	100.00000			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			100.00000	100.00000			0.00	0	0
Total FRS51 SPOT							0.00	0	0
Total For FRS51							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS52 SPOT							0.00	0	0
Total For FRS52							0.00	0	0
FRS53 On 27/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS53 SPOT							0.00	0	0
Total For FRS53							0.00	0	0
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS54 SPOT							0.00	0	0
Total For FRS54							0.00	0	0
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS55 SPOT							0.00	0	0
Total For FRS55							0.00	0	0
FRS56 On 19/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS56 SPOT							0.00	0	0
Total For FRS56							0.00	0	0
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS57 SPOT							0.00	0	0
Total For FRS57							0.00	0	0
FRS58 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS58 SPOT							0.00	0	0
Total For FRS58							0.00	0	0
FRS59 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS59 SPOT							0.00	0	0
Total For FRS59							0.00	0	0
FRS60 On 24/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS60 SPOT							0.00	0	0
Total For FRS60							0.00	0	0
FRS61 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS61 SPOT							0.00	0	0
Total For FRS61							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62 On 04/11/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS62 SPOT							0.00	0	0
Total For FRS62							0.00	0	0
FRS63 On 22/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS63 SPOT							0.00	0	0
Total For FRS63							0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.00000	2.00000			0.00	0	0
Total FRS64 SPOT							0.00	0	0
Total For FRS64							0.00	0	0
FRS65 On 30/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS65 SPOT							0.00	0	0
Total For FRS65							0.00	0	0
FRS66 On 22/03/2013 Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	6,000,000
Total FRS66 SPOT							600,000,000,000.00	6,000,000	6,000,000
Total For FRS66							600,000,000,000.00	6,000,000	6,000,000
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			0.00	0	1,500,000
Total FRX14 SPOT							0.00	0	1,500,000
Total For FRX14							0.00	0	1,500,000
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			600,300,000,000.00	6,003,000	1,003,000
Total FRX15 SPOT							600,300,000,000.00	6,003,000	1,003,000
Total For FRX15							600,300,000,000.00	6,003,000	1,003,000
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX18 SPOT							0.00	0	0
Total For FRX18							0.00	0	0
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX24 SPOT							0.00	0	0
Total For FRX24							0.00	0	0
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX31 SPOT							0.00	0	0
Total For FRX31							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX45 SPOT							0.00	0	0
Total For FRX45							0.00	0	0
FTG1 On 05/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FTG1 SPOT							0.00	0	0
Total For FTG1							0.00	0	0
GFC2 On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GFC2 SPOT							0.00	0	0
Total For GFC2							0.00	0	0
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0
Total GOVEX1 SPOT							0.00	0	0
Total For GOVEX1							0.00	0	0
GPT11 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT11 SPOT							0.00	0	0
Total For GPT11							0.00	0	0
GPT12 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT12 SPOT							0.00	0	0
Total For GPT12							0.00	0	0
GPT13 On 01/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT13 SPOT							0.00	0	0
Total For GPT13							0.00	0	0
GPT14 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT14 SPOT							0.00	0	0
Total For GPT14							0.00	0	0
GPT15 On 28/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT15 SPOT							0.00	0	0
Total For GPT15							0.00	0	0
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GR1A2A SPOT							0.00	0	0
Total For GR1A2A							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA294 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA294 SPOT							0.00	0	0
Total For GRA294							0.00	0	0
GRA295 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA295 SPOT							0.00	0	0
Total For GRA295							0.00	0	0
GRB86 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRB86 SPOT							0.00	0	0
Total For GRB86							0.00	0	0
GRD167 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD167 SPOT							0.00	0	0
Total For GRD167							0.00	0	0
GRD168 On 18/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD168 SPOT							0.00	0	0
Total For GRD168							0.00	0	0
GRD169 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD169 SPOT							0.00	0	0
Total For GRD169							0.00	0	0
GRD170 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD170 SPOT							0.00	0	0
Total For GRD170							0.00	0	0
GRDB1 On 10/01/2018 Spot Bond			100.00000	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	100.00000			0.00	0	0
Total GRDC1 SPOT							0.00	0	0
Total For GRDC1							0.00	0	0
GRN1A1 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1A1 SPOT							0.00	0	0
Total For GRN1A1							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1I On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1B SPOT							0.00	0	0
Total For GRN1B							0.00	0	0
GRN1I On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1C SPOT							0.00	0	0
Total For GRN1C							0.00	0	0
GRN1I On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1D SPOT							0.00	0	0
Total For GRN1D							0.00	0	0
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT01 SPOT							0.00	0	0
Total For GRT01							0.00	0	0
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000			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	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total GRT05 SPOT							0.00	0	0
Total For GRT05							0.00	0	0
GSIZ1 On 23/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total GSIZ16 SPOT							0.00	0	0
Total For GSIZ16							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT							0.00	0	0
Total For HMS1B2							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT							0.00	0	0
Total For HMS1B3							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B5 SPOT							0.00	0	0
Total For HMS1B5							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B6 SPOT							0.00	0	0
Total For HMS1B6							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT							0.00	0	0
Total For HMS1B7							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B8 SPOT							0.00	0	0
Total For HMS1B8							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B9 SPOT							0.00	0	0
Total For HMS1B9							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT							0.00	0	0
Total For HMS1C2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C3 SPOT							0.00	0	0
Total For HMS1C3							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C4 SPOT							0.00	0	0
Total For HMS1C4							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C5 SPOT							0.00	0	0
Total For HMS1C5							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT							0.00	0	0
Total For HMS1D2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D3 SPOT							0.00	0	0
Total For HMS1D3							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D4 SPOT							0.00	0	0
Total For HMS1D4							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D5 SPOT							0.00	0	0
Total For HMS1D5							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT							0.00	0	0
Total For HMS1E2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E3 SPOT							0.00	0	0
Total For HMS1E3							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E4 SPOT							0.00	0	0
Total For HMS1E4							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT							0.00	0	0
Total For HMS1F2							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT							0.00	0	0
Total For HMS1G2							0.00	0	0
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			378,600,000.00	3,786,000	30,762,000
Total HWAY20 SPOT							378,600,000.00	3,786,000	30,762,000
Total For HWAY20							378,600,000.00	3,786,000	30,762,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	98,000,000
Total HWAY23 SPOT							0.00	0	98,000,000
Total For HWAY23							0.00	0	98,000,000
HWAY On 07/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY24 SPOT							0.00	0	0
Total For HWAY24							0.00	0	0
HWAY On 31/07/2034 Spot Bond			100.00000	100.00000			100,000,000.00	1,000	19,901,000
Total HWAY34 SPOT							100,000,000.00	1,000	19,901,000
Total For HWAY34							100,000,000.00	1,000	19,901,000
HWAY On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY35 SPOT							0.00	0	0
Total For HWAY35							0.00	0	0
IBC01 On 16/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBC01 SPOT							0.00	0	0
Total For IBC01							0.00	0	0
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL01 SPOT							0.00	0	0
Total For IBL01							0.00	0	0
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL03 SPOT							0.00	0	0
Total For IBL03							0.00	0	0
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL05 SPOT							0.00	0	0
Total For IBL05							0.00	0	0
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL06 SPOT							0.00	0	0
Total For IBL06							0.00	0	0
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL09 SPOT							0.00	0	0
Total For IBL09							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	44,240,600
Total IBL11 SPOT							0.00	0	44,240,600
Total For IBL11							0.00	0	44,240,600
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL12 SPOT							0.00	0	0
Total For IBL12							0.00	0	0
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL13 SPOT							0.00	0	0
Total For IBL13							0.00	0	0
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL14 SPOT							0.00	0	0
Total For IBL14							0.00	0	0
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL15 SPOT							0.00	0	0
Total For IBL15							0.00	0	0
IBL18 On 10/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL18 SPOT							0.00	0	0
Total For IBL18							0.00	0	0
IBL19 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL19 SPOT							0.00	0	0
Total For IBL19							0.00	0	0
IBL20 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL20 SPOT							0.00	0	0
Total For IBL20							0.00	0	0
IBL21 On 15/03/2016 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total IBL22 SPOT							0.00	0	0
Total For IBL22							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL23 SPOT							0.00	0	0
Total For IBL23							0.00	0	0
IBL24 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL24 SPOT							0.00	0	0
Total For IBL24							0.00	0	0
IBL25 On 18/08/2014 Spot Bond			100.00000	100.00000			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			1.75000	1.75000			0.00	0	0
Total IBL26 SPOT							0.00	0	0
Total For IBL26							0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.27000	8.27000			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	100.00000			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	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total IBL36 SPOT							0.00	0	0
Total For IBL36							0.00	0	0
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
Total IC02 SPOT							0.00	0	3,000,000
Total For IC02							0.00	0	3,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP01 SPOT							0.00	0	0
Total For IDCP01							0.00	0	0
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP02 SPOT							0.00	0	0
Total For IDCP02							0.00	0	0
IDCP0 On 31/01/2017 Spot Bond			5.00000	5.00000			0.00	0	0
Total IDCP03 SPOT							0.00	0	0
Total For IDCP03							0.00	0	0
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total IHL02 SPOT							0.00	0	0
Total For IHL02							0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1D SPOT							0.00	0	0
Total For IKH1D							0.00	0	0
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN04 SPOT							0.00	0	0
Total For IN04							0.00	0	0
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN07 SPOT							0.00	0	0
Total For IN07							0.00	0	0
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN09 SPOT							0.00	0	0
Total For IN09							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND13: On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND132 SPOT							0.00	0	0
Total For IND132							0.00	0	0
IND20: On 31/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND205 SPOT							0.00	0	0
Total For IND205							0.00	0	0
IND20: On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND209 SPOT							0.00	0	0
Total For IND209							0.00	0	0
IND21: On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND214 SPOT							0.00	0	0
Total For IND214							0.00	0	0
IND21: On 10/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND215 SPOT							0.00	0	0
Total For IND215							0.00	0	0
IND21: On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND216 SPOT							0.00	0	0
Total For IND216							0.00	0	0
IND21: On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND217 SPOT							0.00	0	0
Total For IND217							0.00	0	0
IND21: On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND218 SPOT							0.00	0	0
Total For IND218							0.00	0	0
IND21: On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND219 SPOT							0.00	0	0
Total For IND219							0.00	0	0
IND22: On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND220 SPOT							0.00	0	0
Total For IND220							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND22 On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND221 SPOT							0.00	0	0
Total For IND221							0.00	0	0
IND22 On 29/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND222 SPOT							0.00	0	0
Total For IND222							0.00	0	0
IND22 On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND223 SPOT							0.00	0	0
Total For IND223							0.00	0	0
IND22 On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND224 SPOT							0.00	0	0
Total For IND224							0.00	0	0
IND22 On 19/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND225 SPOT							0.00	0	0
Total For IND225							0.00	0	0
IND22 On 26/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND226 SPOT							0.00	0	0
Total For IND226							0.00	0	0
IND22 On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND227 SPOT							0.00	0	0
Total For IND227							0.00	0	0
IND22 On 10/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND228 SPOT							0.00	0	0
Total For IND228							0.00	0	0
IND22 On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND229 SPOT							0.00	0	0
Total For IND229							0.00	0	0
IND23 On 24/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND230 SPOT							0.00	0	0
Total For IND230							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND23 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND231 SPOT							0.00	0	0
Total For IND231							0.00	0	0
IND23 On 07/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND232 SPOT							0.00	0	0
Total For IND232							0.00	0	0
IND23 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND233 SPOT							0.00	0	0
Total For IND233							0.00	0	0
IND23 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND234 SPOT							0.00	0	0
Total For IND234							0.00	0	0
IND23 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND235 SPOT							0.00	0	0
Total For IND235							0.00	0	0
IND23 On 04/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND236 SPOT							0.00	0	0
Total For IND236							0.00	0	0
IND23 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND237 SPOT							0.00	0	0
Total For IND237							0.00	0	0
IND23 On 18/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND238 SPOT							0.00	0	0
Total For IND238							0.00	0	0
IND23 On 25/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND239 SPOT							0.00	0	0
Total For IND239							0.00	0	0
IND24 On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND240 SPOT							0.00	0	0
Total For IND240							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND24 On 09/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND241 SPOT							0.00	0	0
Total For IND241							0.00	0	0
IND24 On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND242 SPOT							0.00	0	0
Total For IND242							0.00	0	0
IND24 On 23/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND243 SPOT							0.00	0	0
Total For IND243							0.00	0	0
IND24 On 30/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND244 SPOT							0.00	0	0
Total For IND244							0.00	0	0
IND24 On 06/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND245 SPOT							0.00	0	0
Total For IND245							0.00	0	0
IND24 On 13/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND246 SPOT							0.00	0	0
Total For IND246							0.00	0	0
IND24 On 20/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND247 SPOT							0.00	0	0
Total For IND247							0.00	0	0
IND24 On 27/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND248 SPOT							0.00	0	0
Total For IND248							0.00	0	0
IND24 On 04/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND249 SPOT							0.00	0	0
Total For IND249							0.00	0	0
IND25 On 11/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND250 SPOT							0.00	0	0
Total For IND250							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING10 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING100 SPOT							0.00	0	0
Total For ING100							0.00	0	0
ING10 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING101 SPOT							0.00	0	0
Total For ING101							0.00	0	0
ING11 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING114 SPOT							0.00	0	0
Total For ING114							0.00	0	0
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING115 SPOT							0.00	0	0
Total For ING115							0.00	0	0
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING116 SPOT							0.00	0	0
Total For ING116							0.00	0	0
ING12 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING126 SPOT							0.00	0	0
Total For ING126							0.00	0	0
ING12 On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING127 SPOT							0.00	0	0
Total For ING127							0.00	0	0
ING13 On 22/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING132 SPOT							0.00	0	0
Total For ING132							0.00	0	0
ING13 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING133 SPOT							0.00	0	0
Total For ING133							0.00	0	0
ING13 On 10/12/2014 Spot Bond			100.00000	100.00000			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	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING13 On 22/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING138 SPOT							0.00	0	0
Total For ING138							0.00	0	0
ING13 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING139 SPOT							0.00	0	0
Total For ING139							0.00	0	0
ING14 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING140 SPOT							0.00	0	0
Total For ING140							0.00	0	0
ING14 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING141 SPOT							0.00	0	0
Total For ING141							0.00	0	0
ING14 On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING142 SPOT							0.00	0	0
Total For ING142							0.00	0	0
ING14 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING143 SPOT							0.00	0	0
Total For ING143							0.00	0	0
ING14 On 13/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING144 SPOT							0.00	0	0
Total For ING144							0.00	0	0
ING14 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING145 SPOT							0.00	0	0
Total For ING145							0.00	0	0
ING14 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING146 SPOT							0.00	0	0
Total For ING146							0.00	0	0
ING15 On 03/04/2017 Spot Bond			6.50000	6.50000			0.00	0	0
Total ING153 SPOT							0.00	0	0
Total For ING153							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING30 SPOT							0.00	0	0
Total For ING30							0.00	0	0
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING31 SPOT							0.00	0	0
Total For ING31							0.00	0	0
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING32 SPOT							0.00	0	0
Total For ING32							0.00	0	0
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING33 SPOT							0.00	0	0
Total For ING33							0.00	0	0
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING34 SPOT							0.00	0	0
Total For ING34							0.00	0	0
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING46 SPOT							0.00	0	0
Total For ING46							0.00	0	0
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING60U SPOT							0.00	0	0
Total For ING60U							0.00	0	0
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING82 SPOT							0.00	0	0
Total For ING82							0.00	0	0
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING89 SPOT							0.00	0	0
Total For ING89							0.00	0	0
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ02 SPOT							0.00	0	0
Total For INJ02							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP256L On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP256U SPOT							0.00	0	0
Total For IP256U							0.00	0	0
IPB3 On 04/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPB3 SPOT							0.00	0	0
Total For IPB3							0.00	0	0
IPL4 On 29/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPL4 SPOT							0.00	0	0
Total For IPL4							0.00	0	0
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPL5 SPOT							0.00	0	0
Total For IPL5							0.00	0	0
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			0.00	0	1,500,000
Total IPL6 SPOT							0.00	0	1,500,000
Total For IPL6							0.00	0	1,500,000
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV01 SPOT							0.00	0	0
Total For IV01							0.00	0	0
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			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	100.00000			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			100.00000	100.00000			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	100.00000			0.00	0	0
Total IV015 SPOT							0.00	0	0
Total For IV015							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016 On 06/12/2021 Spot Bond			100.00000	100.00000			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			2.75000	2.75000			0.00	0	0
Total IV017 SPOT							0.00	0	0
Total For IV017							0.00	0	0
IV03 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV03 SPOT							0.00	0	0
Total For IV03							0.00	0	0
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV04 SPOT							0.00	0	0
Total For IV04							0.00	0	0
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV07 SPOT							0.00	0	0
Total For IV07							0.00	0	0
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total IV09 SPOT							0.00	0	0
Total For IV09							0.00	0	0
IVA13 ⁴ On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA134 SPOT							0.00	0	0
Total For IVA134							0.00	0	0
IVA21 ³ On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA213 SPOT							0.00	0	0
Total For IVA213							0.00	0	0
IVA21 ⁴ On 05/04/2012 Spot Bond			100.00000	100.00000			200,000,000.00	2,000,000	2,000,000
Total IVA214 SPOT							200,000,000.00	2,000,000	2,000,000
Total For IVA214							200,000,000.00	2,000,000	2,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA215 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA215 SPOT							0.00	0	0
Total For IVA215							0.00	0	0
IVA216 On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA216 SPOT							0.00	0	0
Total For IVA216							0.00	0	0
IVA217 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA217 SPOT							0.00	0	0
Total For IVA217							0.00	0	0
IVA218 On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA218 SPOT							0.00	0	0
Total For IVA218							0.00	0	0
IVA219 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA219 SPOT							0.00	0	0
Total For IVA219							0.00	0	0
IVA220 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA220 SPOT							0.00	0	0
Total For IVA220							0.00	0	0
IVA221 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA221 SPOT							0.00	0	0
Total For IVA221							0.00	0	0
IVA222 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA222 SPOT							0.00	0	0
Total For IVA222							0.00	0	0
IVA223 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA223 SPOT							0.00	0	0
Total For IVA223							0.00	0	0
IVA224 On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA224 SPOT							0.00	0	0
Total For IVA224							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA225 On 21/06/2012 Spot Bond			100.00000	100.00000			39,000,000,000,000.00	390,000,000	390,000,000
Total IVA225 SPOT							39,000,000,000,000.00	390,000,000	390,000,000
Total For IVA225							39,000,000,000,000.00	390,000,000	390,000,000
IVA226 On 28/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA226 SPOT							0.00	0	0
Total For IVA226							0.00	0	0
IVA227 On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA227 SPOT							0.00	0	0
Total For IVA227							0.00	0	0
IVA228 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA228 SPOT							0.00	0	0
Total For IVA228							0.00	0	0
IVA229 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA229 SPOT							0.00	0	0
Total For IVA229							0.00	0	0
IVA230 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA230 SPOT							0.00	0	0
Total For IVA230							0.00	0	0
IVA231 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA231 SPOT							0.00	0	0
Total For IVA231							0.00	0	0
IVA232 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA232 SPOT							0.00	0	0
Total For IVA232							0.00	0	0
IVA233 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA233 SPOT							0.00	0	0
Total For IVA233							0.00	0	0
IVA234 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA234 SPOT							0.00	0	0
Total For IVA234							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA235 On 30/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA235 SPOT							0.00	0	0
Total For IVA235							0.00	0	0
IVA236 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA236 SPOT							0.00	0	0
Total For IVA236							0.00	0	0
IVA237 On 13/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA237 SPOT							0.00	0	0
Total For IVA237							0.00	0	0
IVA238 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA238 SPOT							0.00	0	0
Total For IVA238							0.00	0	0
IVA239 On 27/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA239 SPOT							0.00	0	0
Total For IVA239							0.00	0	0
IVA240 On 04/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA240 SPOT							0.00	0	0
Total For IVA240							0.00	0	0
IVA241 On 11/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA241 SPOT							0.00	0	0
Total For IVA241							0.00	0	0
IVA242 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA242 SPOT							0.00	0	0
Total For IVA242							0.00	0	0
IVA243 On 25/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA243 SPOT							0.00	0	0
Total For IVA243							0.00	0	0
IVA244 On 01/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA244 SPOT							0.00	0	0
Total For IVA244							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA245 On 08/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA245 SPOT							0.00	0	0
Total For IVA245							0.00	0	0
IVA246 On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA246 SPOT							0.00	0	0
Total For IVA246							0.00	0	0
IVA247 On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA247 SPOT							0.00	0	0
Total For IVA247							0.00	0	0
IVA248 On 29/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA248 SPOT							0.00	0	0
Total For IVA248							0.00	0	0
IVA249 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA249 SPOT							0.00	0	0
Total For IVA249							0.00	0	0
IVA250 On 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA250 SPOT							0.00	0	0
Total For IVA250							0.00	0	0
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC001 SPOT							0.00	0	0
Total For IVC001							0.00	0	0
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC002 SPOT							0.00	0	0
Total For IVC002							0.00	0	0
IVC004 On 29/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC004 SPOT							0.00	0	0
Total For IVC004							0.00	0	0
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF01U SPOT							0.00	0	0
Total For KCF01U							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF02U SPOT							0.00	0	0
Total For KCF02U							0.00	0	0
KSB00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB004 SPOT							0.00	0	0
Total For KSB004							0.00	0	0
KSB00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB005 SPOT							0.00	0	0
Total For KSB005							0.00	0	0
KSP00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP003 SPOT							0.00	0	0
Total For KSP003							0.00	0	0
KSP00 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP004 SPOT							0.00	0	0
Total For KSP004							0.00	0	0
KSP00 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP005 SPOT							0.00	0	0
Total For KSP005							0.00	0	0
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total KW01 SPOT							0.00	0	0
Total For KW01							0.00	0	0
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total LBK01 SPOT							0.00	0	0
Total For LBK01							0.00	0	0
LBK02 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total LBK02 SPOT							0.00	0	0
Total For LBK02							0.00	0	0
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total LEO01 SPOT							0.00	0	0
Total For LEO01							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	5,700,000
Total LGL1 SPOT							0.00	0	5,700,000
Total For LGL1							0.00	0	5,700,000
MAQ01 On 27/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ007 SPOT							0.00	0	0
Total For MAQ007							0.00	0	0
MAQ01 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ009 SPOT							0.00	0	0
Total For MAQ009							0.00	0	0
MAQ01 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ010 SPOT							0.00	0	0
Total For MAQ010							0.00	0	0
MAQ01 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ011 SPOT							0.00	0	0
Total For MAQ011							0.00	0	0
MBF01 On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0
Total MBF017 SPOT							0.00	0	0
Total For MBF017							0.00	0	0
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF018 SPOT							0.00	0	0
Total For MBF018							0.00	0	0
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF019 SPOT							0.00	0	0
Total For MBF019							0.00	0	0
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF024 SPOT							0.00	0	0
Total For MBF024							0.00	0	0
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	27,710,000
Total MBF025 SPOT							0.00	0	27,710,000
Total For MBF025							0.00	0	27,710,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02 On 05/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF026 SPOT							0.00	0	0
Total For MBF026							0.00	0	0
MBF02 On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF027 SPOT							0.00	0	0
Total For MBF027							0.00	0	0
MBP01 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP011 SPOT							0.00	0	0
Total For MBP011							0.00	0	0
MBP01 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP012 SPOT							0.00	0	0
Total For MBP012							0.00	0	0
MBP01 On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP013 SPOT							0.00	0	0
Total For MBP013							0.00	0	0
MBP16 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP16U SPOT							0.00	0	0
Total For MBP16U							0.00	0	0
MBP17 On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP17U SPOT							0.00	0	0
Total For MBP17U							0.00	0	0
MBP18 On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP18U SPOT							0.00	0	0
Total For MBP18U							0.00	0	0
MBP19 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP19U SPOT							0.00	0	0
Total For MBP19U							0.00	0	0
MBP20 On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP20U SPOT							0.00	0	0
Total For MBP20U							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP2 On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP21U SPOT							0.00	0	0
Total For MBP21U							0.00	0	0
MBP2 On 09/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP22U SPOT							0.00	0	0
Total For MBP22U							0.00	0	0
MBP2 On 13/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP23U SPOT							0.00	0	0
Total For MBP23U							0.00	0	0
MBP2 On 22/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP24U SPOT							0.00	0	0
Total For MBP24U							0.00	0	0
MBP2 On 22/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP25U SPOT							0.00	0	0
Total For MBP25U							0.00	0	0
MCB2 On 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MCB2M SPOT							0.00	0	0
Total For MCB2M							0.00	0	0
MCB3 On 13/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MCB3M SPOT							0.00	0	0
Total For MCB3M							0.00	0	0
MEFS On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MEFSA1 SPOT							0.00	0	0
Total For MEFSA1							0.00	0	0
MEFS On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MEFSA2 SPOT							0.00	0	0
Total For MEFSA2							0.00	0	0
MEFS On 05/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total MEFSA3 SPOT							0.00	0	0
Total For MEFSA3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFS/ On 05/01/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total MEFSA4 SPOT							0.00	0	0
Total For MEFSA4							0.00	0	0
MEFS/ On 05/07/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total MEFSA6 SPOT							0.00	0	0
Total For MEFSA6							0.00	0	0
MEFSI On 05/10/2016 Spot Bond			8.59000	8.59000			0.00	0	0
Total MEFSB3 SPOT							0.00	0	0
Total For MEFSB3							0.00	0	0
MEFSI On 05/01/2019 Spot Bond			9.34000	9.34000			0.00	0	0
Total MEFSB4 SPOT							0.00	0	0
Total For MEFSB4							0.00	0	0
MEFSI On 05/01/2022 Spot Bond			10.01000	10.01000			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			100.00000	100.00000			0.00	0	82,200,000
Total MET01 SPOT							0.00	0	82,200,000
Total For MET01							0.00	0	82,200,000
MFS1/ On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A1 SPOT							0.00	0	0
Total For MFS1A1							0.00	0	0
MFS1/ On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A2 SPOT							0.00	0	0
Total For MFS1A2							0.00	0	0
MFS1E On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1B SPOT							0.00	0	0
Total For MFS1B							0.00	0	0
MGL0 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	16,000,000
Total MGL01 SPOT							0.00	0	16,000,000
Total For MGL01							0.00	0	16,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN0: On 13/07/2014 Spot Bond			100.00000	100.00000			0.00	0	2,500,000
Total MTN02 SPOT							0.00	0	2,500,000
Total For MTN02							0.00	0	2,500,000
MTN0: On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	14,500,000
Total MTN03 SPOT							0.00	0	14,500,000
Total For MTN03							0.00	0	14,500,000
MTN0: On 13/07/2017 Spot Bond			100.00000	100.00000			0.00	0	4,000,000
Total MTN04 SPOT							0.00	0	4,000,000
Total For MTN04							0.00	0	4,000,000
MTN0: On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTN05 SPOT							0.00	0	0
Total For MTN05							0.00	0	0
MTNC On 04/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNC06 SPOT							0.00	0	0
Total For MTNC06							0.00	0	0
MTNC On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNC07 SPOT							0.00	0	0
Total For MTNC07							0.00	0	0
N4A11 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A111 SPOT							0.00	0	0
Total For N4A111							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A205 SPOT							0.00	0	0
Total For N4A205							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A208 SPOT							0.00	0	0
Total For N4A208							0.00	0	0
N4A21 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A211 SPOT							0.00	0	0
Total For N4A211							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A302 SPOT							0.00	0	0
Total For N4A302							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	7,000,000
Total N4A305 SPOT							0.00	0	7,000,000
Total For N4A305							0.00	0	7,000,000
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A308 SPOT							0.00	0	0
Total For N4A308							0.00	0	0
N4A31 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A311 SPOT							0.00	0	0
Total For N4A311							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A402 SPOT							0.00	0	0
Total For N4A402							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A405 SPOT							0.00	0	0
Total For N4A405							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A408 SPOT							0.00	0	0
Total For N4A408							0.00	0	0
N4A41 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A411 SPOT							0.00	0	0
Total For N4A411							0.00	0	0
N4A50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A502 SPOT							0.00	0	0
Total For N4A502							0.00	0	0
N4B50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4B508 SPOT							0.00	0	0
Total For N4B508							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C5C On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4C508 SPOT							0.00	0	0
Total For N4C508							0.00	0	0
N4D68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4D68U SPOT							0.00	0	0
Total For N4D68U							0.00	0	0
N4E68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4E68U SPOT							0.00	0	0
Total For N4E68U							0.00	0	0
NBK1C On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK10B SPOT							0.00	0	0
Total For NBK10B							0.00	0	0
NBK11 On 27/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK11B SPOT							0.00	0	0
Total For NBK11B							0.00	0	0
NBK12 On 20/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK12B SPOT							0.00	0	0
Total For NBK12B							0.00	0	0
NBK13 On 21/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK13B SPOT							0.00	0	0
Total For NBK13B							0.00	0	0
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK1B SPOT							0.00	0	0
Total For NBK1B							0.00	0	0
NBK2/ On 15/09/2015 Spot Bond			100.00000	100.00000			500,000,000.00	5,000	57,305,700
Total NBK2A SPOT							500,000,000.00	5,000	57,305,700
Total For NBK2A							500,000,000.00	5,000	57,305,700
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK2B SPOT							0.00	0	0
Total For NBK2B							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3/ On 09/09/2019 Spot Bond			100.00000	100.00000			100,000,000.00	1,000	6,000,000
Total NBK3A SPOT							100,000,000.00	1,000	6,000,000
Total For NBK3A							100,000,000.00	1,000	6,000,000
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK4 SPOT							0.00	0	0
Total For NBK4							0.00	0	0
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK5B SPOT							0.00	0	0
Total For NBK5B							0.00	0	0
NBK6/ On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	9,500,000
Total NBK6A SPOT							0.00	0	9,500,000
Total For NBK6A							0.00	0	9,500,000
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK6B SPOT							0.00	0	0
Total For NBK6B							0.00	0	0
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK7B SPOT							0.00	0	0
Total For NBK7B							0.00	0	0
NBK8/ On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8A SPOT							0.00	0	0
Total For NBK8A							0.00	0	0
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8B SPOT							0.00	0	0
Total For NBK8B							0.00	0	0
NBK9/ On 23/03/2016 Spot Bond			100.00000	100.00000			33,900,000,000.00	339,000	10,236,000
Total NBK9A SPOT							33,900,000,000.00	339,000	10,236,000
Total For NBK9A							33,900,000,000.00	339,000	10,236,000
NBK9E On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK9B SPOT							0.00	0	0
Total For NBK9B							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK11 SPOT							0.00	0	0
Total For NBK11							0.00	0	0
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN17 SPOT							0.00	0	0
Total For NCLN17							0.00	0	0
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN19 SPOT							0.00	0	0
Total For NCLN19							0.00	0	0
NCLN On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN42 SPOT							0.00	0	0
Total For NCLN42							0.00	0	0
NCLN On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN43 SPOT							0.00	0	0
Total For NCLN43							0.00	0	0
NCLN On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN44 SPOT							0.00	0	0
Total For NCLN44							0.00	0	0
NCLN On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN45 SPOT							0.00	0	0
Total For NCLN45							0.00	0	0
NCLN On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN46 SPOT							0.00	0	0
Total For NCLN46							0.00	0	0
NCLN On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN48 SPOT							0.00	0	0
Total For NCLN48							0.00	0	0
NCLN On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN49 SPOT							0.00	0	0
Total For NCLN49							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN! On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN50 SPOT							0.00	0	0
Total For NCLN50							0.00	0	0
NCLN! On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN51 SPOT							0.00	0	0
Total For NCLN51							0.00	0	0
NCLN! On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN52 SPOT							0.00	0	0
Total For NCLN52							0.00	0	0
NCLN! On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN53 SPOT							0.00	0	0
Total For NCLN53							0.00	0	0
NCLN! On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN54 SPOT							0.00	0	0
Total For NCLN54							0.00	0	0
NCLN! On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN55 SPOT							0.00	0	0
Total For NCLN55							0.00	0	0
NCLN! On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN56 SPOT							0.00	0	0
Total For NCLN56							0.00	0	0
NCLN! On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN58 SPOT							0.00	0	0
Total For NCLN58							0.00	0	0
NCLN! On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN61 SPOT							0.00	0	0
Total For NCLN61							0.00	0	0
NCLN! On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN62 SPOT							0.00	0	0
Total For NCLN62							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN63 SPOT							0.00	0	0
Total For NCLN63							0.00	0	0
NCLN64 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN64 SPOT							0.00	0	0
Total For NCLN64							0.00	0	0
NCLN65 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN65 SPOT							0.00	0	0
Total For NCLN65							0.00	0	0
NCLN66 On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN66 SPOT							0.00	0	0
Total For NCLN66							0.00	0	0
NCLN67 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN67 SPOT							0.00	0	0
Total For NCLN67							0.00	0	0
NCLN68 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN68 SPOT							0.00	0	0
Total For NCLN68							0.00	0	0
NCLN69 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN69 SPOT							0.00	0	0
Total For NCLN69							0.00	0	0
NCLN70 On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN70 SPOT							0.00	0	0
Total For NCLN70							0.00	0	0
NCLN71 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN71 SPOT							0.00	0	0
Total For NCLN71							0.00	0	0
NCLN72 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN72 SPOT							0.00	0	0
Total For NCLN72							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED10 SPOT							0.00	0	0
Total For NED10							0.00	0	0
NED11 On 17/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED11 SPOT							0.00	0	0
Total For NED11							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12A SPOT							0.00	0	0
Total For NED12A							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12B SPOT							0.00	0	0
Total For NED12B							0.00	0	0
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED6 SPOT							0.00	0	0
Total For NED6							0.00	0	0
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			100,000,000.00	1,000	4,500,000
Total NED8 SPOT							100,000,000.00	1,000	4,500,000
Total For NED8							100,000,000.00	1,000	4,500,000
NED9 On 06/07/2017 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			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	100.00000			0.00	0	0
Total NEDH1B SPOT							0.00	0	0
Total For NEDH1B							0.00	0	0
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET31 SPOT							0.00	0	0
Total For NET31							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET42 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET42 SPOT							0.00	0	0
Total For NET42							0.00	0	0
NET43 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET43 SPOT							0.00	0	0
Total For NET43							0.00	0	0
NILB1 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NILB10 SPOT							0.00	0	0
Total For NILB10							0.00	0	0
NMP2 On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NMP20N SPOT							0.00	0	0
Total For NMP20N							0.00	0	0
NQ1A On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1A10 SPOT							0.00	0	0
Total For NQ1A10							0.00	0	0
NQ1A On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0
Total NQ1A11 SPOT							0.00	0	0
Total For NQ1A11							0.00	0	0
NQ1A On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0
Total NQ1A12 SPOT							0.00	0	0
Total For NQ1A12							0.00	0	0
NQ1A On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0
Total NQ1A13 SPOT							0.00	0	0
Total For NQ1A13							0.00	0	0
NQ1A On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1A14 SPOT							0.00	0	0
Total For NQ1A14							0.00	0	0
NQ1B On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B10 SPOT							0.00	0	0
Total For NQ1B10							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0
Total NQ1B11 SPOT							0.00	0	0
Total For NQ1B11							0.00	0	0
NQ1B On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0
Total NQ1B12 SPOT							0.00	0	0
Total For NQ1B12							0.00	0	0
NQ1B On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B13 SPOT							0.00	0	0
Total For NQ1B13							0.00	0	0
NQ1C On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C10 SPOT							0.00	0	0
Total For NQ1C10							0.00	0	0
NQ1C On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0
Total NQ1C11 SPOT							0.00	0	0
Total For NQ1C11							0.00	0	0
NQ1C On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0
Total NQ1C12 SPOT							0.00	0	0
Total For NQ1C12							0.00	0	0
NQ1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C13 SPOT							0.00	0	0
Total For NQ1C13							0.00	0	0
NQF1A On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A8 SPOT							0.00	0	0
Total For NQF1A8							0.00	0	0
NQF1A On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A9 SPOT							0.00	0	0
Total For NQF1A9							0.00	0	0
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B9 SPOT							0.00	0	0
Total For NQF1B9							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C9 SPOT							0.00	0	0
Total For NQF1C9							0.00	0	0
NQF1D On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D4 SPOT							0.00	0	0
Total For NQF1D4							0.00	0	0
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D5 SPOT							0.00	0	0
Total For NQF1D5							0.00	0	0
NQF1F On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0
Total NQF1D6 SPOT							0.00	0	0
Total For NQF1D6							0.00	0	0
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	30,512,000
Total NRA013 SPOT							0.00	0	30,512,000
Total For NRA013							0.00	0	30,512,000
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	122,000,000
Total NRA014 SPOT							0.00	0	122,000,000
Total For NRA014							0.00	0	122,000,000
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	6,900,000
Total NRA018 SPOT							0.00	0	6,900,000
Total For NRA018							0.00	0	6,900,000
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA01U SPOT							0.00	0	0
Total For NRA01U							0.00	0	0
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			100,000,000.00	1,000	1,000
Total NRA022 SPOT							100,000,000.00	1,000	1,000
Total For NRA022							100,000,000.00	1,000	1,000
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	78,000,000
Total NRA023 SPOT							0.00	0	78,000,000
Total For NRA023							0.00	0	78,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			0.00	0	11,387,300
Total NRA028 SPOT							0.00	0	11,387,300
Total For NRA028							0.00	0	11,387,300
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC08 SPOT							0.00	0	0
Total For NTC08							0.00	0	0
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC09 SPOT							0.00	0	0
Total For NTC09							0.00	0	0
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC10 SPOT							0.00	0	0
Total For NTC10							0.00	0	0
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC11 SPOT							0.00	0	0
Total For NTC11							0.00	0	0
NTC12 On 25/08/2016 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total NTC13 SPOT							0.00	0	0
Total For NTC13							0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A1 SPOT							0.00	0	0
Total For OCT1A1							0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A4 SPOT							0.00	0	0
Total For OCT1A4							0.00	0	0
OCT1B On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1B1 SPOT							0.00	0	0
Total For OCT1B1							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1C1 SPOT							0.00	0	0
Total For OCT1C1							0.00	0	0
OCT1D On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1D1 SPOT							0.00	0	0
Total For OCT1D1							0.00	0	0
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1E1 SPOT							0.00	0	0
Total For OCT1E1							0.00	0	0
OML0 On 27/10/2015 Spot Bond			100.00000	100.00000			300,000,000.00	3,000	95,000,000
Total OML01 SPOT							300,000,000.00	3,000	95,000,000
Total For OML01							300,000,000.00	3,000	95,000,000
OTCA0 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA03 SPOT							0.00	0	0
Total For OTCA03							0.00	0	0
OTCA0 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA05 SPOT							0.00	0	0
Total For OTCA05							0.00	0	0
OTCA0 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA06 SPOT							0.00	0	0
Total For OTCA06							0.00	0	0
OTCA0 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	200,000
Total OTCA07 SPOT							0.00	0	200,000
Total For OTCA07							0.00	0	200,000
OTCA0 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA08 SPOT							0.00	0	0
Total For OTCA08							0.00	0	0
OTCA0 On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA10 SPOT							0.00	0	0
Total For OTCA10							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA1U SPOT							0.00	0	0
Total For OTCA1U							0.00	0	0
OTCB On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCB1U SPOT							0.00	0	0
Total For OTCB1U							0.00	0	0
PBETC On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PBET01 SPOT							0.00	0	0
Total For PBET01							0.00	0	0
PCF02 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PCF02U SPOT							0.00	0	0
Total For PCF02U							0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PCF03 SPOT							0.00	0	0
Total For PCF03							0.00	0	0
PMM0 On 28/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PMM01 SPOT							0.00	0	0
Total For PMM01							0.00	0	0
PNP04 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP04 SPOT							0.00	0	0
Total For PNP04							0.00	0	0
PR2A1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	100,000
Total PR2A1F SPOT							0.00	0	100,000
Total For PR2A1F							0.00	0	100,000
PR2A2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A2B SPOT							0.00	0	0
Total For PR2A2B							0.00	0	0
PR2A3 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A3B SPOT							0.00	0	0
Total For PR2A3B							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A4D SPOT							0.00	0	0
Total For PR2A4D							0.00	0	0
PR2A€ On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A9D SPOT							0.00	0	0
Total For PR2A9D							0.00	0	0
PR2A€ On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A9E SPOT							0.00	0	0
Total For PR2A9E							0.00	0	0
PR2B1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1B SPOT							0.00	0	0
Total For PR2B1B							0.00	0	0
PR2B1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1F SPOT							0.00	0	0
Total For PR2B1F							0.00	0	0
PR2B2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B2B SPOT							0.00	0	0
Total For PR2B2B							0.00	0	0
PR2B4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B4D SPOT							0.00	0	0
Total For PR2B4D							0.00	0	0
PR2B€ On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B5E SPOT							0.00	0	0
Total For PR2B5E							0.00	0	0
PR2C1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1B SPOT							0.00	0	0
Total For PR2C1B							0.00	0	0
PR2C1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1F SPOT							0.00	0	0
Total For PR2C1F							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C4D SPOT							0.00	0	0
Total For PR2C4D							0.00	0	0
PR2D1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1B SPOT							0.00	0	0
Total For PR2D1B							0.00	0	0
PR2D1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1F SPOT							0.00	0	0
Total For PR2D1F							0.00	0	0
PR2D4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D4D SPOT							0.00	0	0
Total For PR2D4D							0.00	0	0
PRM1 On 15/02/2014 Spot Bond			100.00000	100.00000			0.00	0	2,944,000
Total PRM1A4 SPOT							0.00	0	2,944,000
Total For PRM1A4							0.00	0	2,944,000
PRP1 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1A3 SPOT							0.00	0	0
Total For PRP1A3							0.00	0	0
PRP1E On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1B3 SPOT							0.00	0	0
Total For PRP1B3							0.00	0	0
PRP1C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1C3 SPOT							0.00	0	0
Total For PRP1C3							0.00	0	0
PRP2 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP2A2 SPOT							0.00	0	0
Total For PRP2A2							0.00	0	0
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			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	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			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			6.78500	6.81000		119,033,175,040,535.00	17,543,577,751	16,877,220,496	
Total R157 SPOT						119,033,175,040,535.00	17,543,577,751	16,877,220,496	
Total For R157						119,033,175,040,535.00	17,543,577,751	16,877,220,496	
R158P On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R158P SPOT							0.00	0	0
Total For R158P							0.00	0	0
R159P On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R159P SPOT							0.00	0	0
Total For R159P							0.00	0	0
R179 On 01/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R179 SPOT							0.00	0	0
Total For R179							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.45500	8.46500		62,311,722,057,390.00	7,369,807,458	8,014,700,431	
Total R186 SPOT						62,311,722,057,390.00	7,369,807,458	8,014,700,431	
Total For R186						62,311,722,057,390.00	7,369,807,458	8,014,700,431	
R187P On 21/12/2026 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total R188P SPOT							0.00	0	0
Total For R188P							0.00	0	0
R189 On 31/03/2013 Spot Bond			214.15233	214.11360		20,848,485,925,681.90	97,353,533	538,173,281	
Total R189 SPOT						20,848,485,925,681.90	97,353,533	538,173,281	
Total For R189						20,848,485,925,681.90	97,353,533	538,173,281	
R197 On 07/12/2023 Spot Bond			2.04000	2.04000		189,030,904,320.00	92,662,208	314,481,102	
Total R197 SPOT						189,030,904,320.00	92,662,208	314,481,102	
Total For R197						189,030,904,320.00	92,662,208	314,481,102	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 21/12/2014 Spot Bond			6.11000	6.13500			10,589,779,168,800.00	1,733,188,080	3,866,920,931
Total R201 SPOT							10,589,779,168,800.00	1,733,188,080	3,866,920,931
Total For R201							10,589,779,168,800.00	1,733,188,080	3,866,920,931
R202 On 07/12/2033 Spot Bond			2.33000	2.30000			295,811,319,840.00	126,957,648	986,070,400
Total R202 SPOT							295,811,319,840.00	126,957,648	986,070,400
Total For R202							295,811,319,840.00	126,957,648	986,070,400
R203 On 15/09/2017 Spot Bond			7.36000	7.38500			29,146,896,368,320.00	3,960,176,137	7,201,086,244
Total R203 SPOT							29,146,896,368,320.00	3,960,176,137	7,201,086,244
Total For R203							29,146,896,368,320.00	3,960,176,137	7,201,086,244
R204 On 21/12/2018 Spot Bond			7.67000	7.69000			43,875,282,516,390.00	5,720,375,817	6,733,441,351
Total R204 SPOT							43,875,282,516,390.00	5,720,375,817	6,733,441,351
Total For R204							43,875,282,516,390.00	5,720,375,817	6,733,441,351
R205 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000
Total R205 SPOT							0.00	0	1,555,000,000
Total For R205							0.00	0	1,555,000,000
R206 On 15/01/2014 Spot Bond			5.86500	5.90000			26,125,606,612,065.00	4,454,493,881	5,315,053,000
Total R206 SPOT							26,125,606,612,065.00	4,454,493,881	5,315,053,000
Total For R206							26,125,606,612,065.00	4,454,493,881	5,315,053,000
R207 On 15/01/2020 Spot Bond			7.89000	7.91000			16,950,828,510,090.00	2,148,393,981	7,934,973,533
Total R207 SPOT							16,950,828,510,090.00	2,148,393,981	7,934,973,533
Total For R207							16,950,828,510,090.00	2,148,393,981	7,934,973,533
R208 On 31/03/2021 Spot Bond			7.96500	7.98000			13,367,995,208,820.00	1,678,342,148	8,438,523,652
Total R208 SPOT							13,367,995,208,820.00	1,678,342,148	8,438,523,652
Total For R208							13,367,995,208,820.00	1,678,342,148	8,438,523,652
R209 On 31/03/2036 Spot Bond			8.92000	8.94000			68,090,218,461,960.00	7,633,432,563	11,426,208,000
Total R209 SPOT							68,090,218,461,960.00	7,633,432,563	11,426,208,000
Total For R209							68,090,218,461,960.00	7,633,432,563	11,426,208,000
R210 On 31/03/2028 Spot Bond			2.33000	2.32000			210,493,840,320.00	90,340,704	820,021,114
Total R210 SPOT							210,493,840,320.00	90,340,704	820,021,114
Total For R210							210,493,840,320.00	90,340,704	820,021,114

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211 On 31/01/2017 Spot Bond			0.79000	0.79000			560,903,074,680.00	710,003,892	2,749,270,946
Total R211 SPOT							560,903,074,680.00	710,003,892	2,749,270,946
Total For R211							560,903,074,680.00	710,003,892	2,749,270,946
R212 On 31/01/2022 Spot Bond			2.02000	2.02000			272,578,915,140.00	134,940,057	1,045,050,828
Total R212 SPOT							272,578,915,140.00	134,940,057	1,045,050,828
Total For R212							272,578,915,140.00	134,940,057	1,045,050,828
R213 On 28/02/2031 Spot Bond			8.81500	8.82500			14,132,302,311,685.00	1,603,210,699	2,678,741,000
Total R213 SPOT							14,132,302,311,685.00	1,603,210,699	2,678,741,000
Total For R213							14,132,302,311,685.00	1,603,210,699	2,678,741,000
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			12,147,122,000,000.00	1,868,788,000	4,558,182,000
Total R214 SPOT							12,147,122,000,000.00	1,868,788,000	4,558,182,000
Total For R214							12,147,122,000,000.00	1,868,788,000	4,558,182,000
R222C On 15/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R222C SPOT							0.00	0	0
Total For R222C							0.00	0	0
R223C On 15/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R223C SPOT							0.00	0	0
Total For R223C							0.00	0	0
R224C On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R224C SPOT							0.00	0	0
Total For R224C							0.00	0	0
R225C On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R225C SPOT							0.00	0	0
Total For R225C							0.00	0	0
R226C On 15/09/2014 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total R227C SPOT							0.00	0	0
Total For R227C							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C On 15/09/2015 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total R230C SPOT							0.00	0	0
Total For R230C							0.00	0	0
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R321C SPOT							0.00	0	0
Total For R321C							0.00	0	0
R322C On 21/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R322C SPOT							0.00	0	0
Total For R322C							0.00	0	0
R323C On 21/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R323C SPOT							0.00	0	0
Total For R323C							0.00	0	0
R324C On 21/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R324C SPOT							0.00	0	0
Total For R324C							0.00	0	0
R325C On 21/06/2014 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total R327C SPOT							0.00	0	0
Total For R327C							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C On 21/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R328C SPOT							0.00	0	0
Total For R328C							0.00	0	0
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total R337C SPOT							0.00	0	0
Total For R337C							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C On 21/12/2020 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total R340C SPOT							0.00	0	0
Total For R340C							0.00	0	0
R341C On 21/06/2022 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total R347C SPOT							0.00	0	0
Total For R347C							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C On 21/12/2025 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total R352C SPOT							0.00	0	0
Total For R352C							0.00	0	0
RCSB1 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB01 SPOT							0.00	0	0
Total For RCSB01							0.00	0	0
RCSB1 On 15/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB02 SPOT							0.00	0	0
Total For RCSB02							0.00	0	0
RCSB1 On 15/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB03 SPOT							0.00	0	0
Total For RCSB03							0.00	0	0
RCSC1 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC06 SPOT							0.00	0	0
Total For RCSC06							0.00	0	0
RCSC1 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC07 SPOT							0.00	0	0
Total For RCSC07							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC08 On 08/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC08 SPOT							0.00	0	0
Total For RCSC08							0.00	0	0
RDFB01 On 30/03/2015 Spot Bond			100.00000	100.00000		75,050,000,000,000.00		750,500,000	639,500,000
Total RDFB01 SPOT						75,050,000,000,000.00		750,500,000	639,500,000
Total For RDFB01						75,050,000,000,000.00		750,500,000	639,500,000
RDFC03 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RDFC03 SPOT							0.00	0	0
Total For RDFC03							0.00	0	0
RES05 On 17/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES05 SPOT							0.00	0	0
Total For RES05							0.00	0	0
RES06 On 18/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES06 SPOT							0.00	0	0
Total For RES06							0.00	0	0
RES08 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES08 SPOT							0.00	0	0
Total For RES08							0.00	0	0
RESB01 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RESB01 SPOT							0.00	0	0
Total For RESB01							0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT							0.00	0	0
Total For RMBI06							0.00	0	0
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP001 SPOT							0.00	0	0
Total For RP001							0.00	0	0
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP002 SPOT							0.00	0	0
Total For RP002							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP004 SPOT							0.00	0	0
Total For RP004							0.00	0	0
RP005 On 31/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP005 SPOT							0.00	0	0
Total For RP005							0.00	0	0
RPG01 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG01 SPOT							0.00	0	0
Total For RPG01							0.00	0	0
RPG01U On 25/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG01U SPOT							0.00	0	0
Total For RPG01U							0.00	0	0
RPG02 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG02 SPOT							0.00	0	0
Total For RPG02							0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP01U SPOT							0.00	0	0
Total For RPP01U							0.00	0	0
RPP02U On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP02U SPOT							0.00	0	0
Total For RPP02U							0.00	0	0
RPP03U On 10/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP03U SPOT							0.00	0	0
Total For RPP03U							0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP04U SPOT							0.00	0	0
Total For RPP04U							0.00	0	0
RPP05U On 21/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP05U SPOT							0.00	0	0
Total For RPP05U							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW02 SPOT							0.00	0	0
Total For RW02							0.00	0	0
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW21 SPOT							0.00	0	0
Total For RW21							0.00	0	0
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBC2 SPOT							0.00	0	0
Total For SBC2							0.00	0	0
SBC3 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBC3 SPOT							0.00	0	0
Total For SBC3							0.00	0	0
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK10 SPOT							0.00	0	0
Total For SBK10							0.00	0	0
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	26,800,000
Total SBK12 SPOT							0.00	0	26,800,000
Total For SBK12							0.00	0	26,800,000
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK13 SPOT							0.00	0	0
Total For SBK13							0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.00000	8.00000			0.00	0	0
Total SBK14 SPOT							0.00	0	0
Total For SBK14							0.00	0	0
SBK15 On 23/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK15 SPOT							0.00	0	0
Total For SBK15							0.00	0	0
SBK16 On 15/03/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK16 SPOT							0.00	0	0
Total For SBK16							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			200,000,000.00	2,000	17,500,000
Total SBK7 SPOT							200,000,000.00	2,000	17,500,000
Total For SBK7							200,000,000.00	2,000	17,500,000
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			900,000,000.00	9,000	2,500,000
Total SBK8 SPOT							900,000,000.00	9,000	2,500,000
Total For SBK8							900,000,000.00	9,000	2,500,000
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			200,000,000.00	2,000	7,000,000
Total SBK9 SPOT							200,000,000.00	2,000	7,000,000
Total For SBK9							200,000,000.00	2,000	7,000,000
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			0.00	0	0
Total SBK11 SPOT							0.00	0	0
Total For SBK11							0.00	0	0
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN18 SPOT							0.00	0	0
Total For SBN18							0.00	0	0
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN20 SPOT							0.00	0	0
Total For SBN20							0.00	0	0
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total SBN31 SPOT							0.00	0	0
Total For SBN31							0.00	0	0
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN32 SPOT							0.00	0	0
Total For SBN32							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total SBN35 SPOT							0.00	0	0
Total For SBN35							0.00	0	0
SBN36 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN36 SPOT							0.00	0	0
Total For SBN36							0.00	0	0
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN42 SPOT							0.00	0	0
Total For SBN42							0.00	0	0
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN45 SPOT							0.00	0	0
Total For SBN45							0.00	0	0
SBN49 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN49 SPOT							0.00	0	0
Total For SBN49							0.00	0	0
SBN50 On 23/09/2014 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total SBN51 SPOT							0.00	0	0
Total For SBN51							0.00	0	0
SBN52 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN52 SPOT							0.00	0	0
Total For SBN52							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR0C On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR003 SPOT							0.00	0	0
Total For SBR003							0.00	0	0
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS13 SPOT							0.00	0	0
Total For SBS13							0.00	0	0
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS14 SPOT							0.00	0	0
Total For SBS14							0.00	0	0
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS15 SPOT							0.00	0	0
Total For SBS15							0.00	0	0
SBS16 On 22/09/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS16 SPOT							0.00	0	0
Total For SBS16							0.00	0	0
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS19 SPOT							0.00	0	0
Total For SBS19							0.00	0	0
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS3 SPOT							0.00	0	0
Total For SBS3							0.00	0	0
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			100,000,000.00	1,000	1,000
Total SBS4 SPOT							100,000,000.00	1,000	1,000
Total For SBS4							100,000,000.00	1,000	1,000
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	100,000
Total SBS7 SPOT							0.00	0	100,000
Total For SBS7							0.00	0	100,000
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			200,000,000.00	2,000	3,000,000
Total SBS9 SPOT							200,000,000.00	2,000	3,000,000
Total For SBS9							200,000,000.00	2,000	3,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI10 SPOT							0.00	0	0
Total For SBSI10							0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	3,000,000
Total SBSI11 SPOT							1,800,000,000,000.00	18,000,000	3,000,000
Total For SBSI11							1,800,000,000,000.00	18,000,000	3,000,000
SBSI12 On 31/01/2017 Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	5,000,000
Total SBSI12 SPOT							3,000,000,000,000.00	30,000,000	5,000,000
Total For SBSI12							3,000,000,000,000.00	30,000,000	5,000,000
SCM107 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM107 SPOT							0.00	0	0
Total For SCM107							0.00	0	0
SCM220 On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM220 SPOT							0.00	0	0
Total For SCM220							0.00	0	0
SCM223 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM223 SPOT							0.00	0	0
Total For SCM223							0.00	0	0
SCM224 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM224 SPOT							0.00	0	0
Total For SCM224							0.00	0	0
SCM225 On 19/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM225 SPOT							0.00	0	0
Total For SCM225							0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0
Total SHI02 SPOT							0.00	0	0
Total For SHI02							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCI On 03/04/2017 Spot Bond			6.50000	6.50000			9,619,675,000,000.00	1,479,950,000	2,093,950,000
Total SHPCBU SPOT							9,619,675,000,000.00	1,479,950,000	2,093,950,000
Total For SHPCBU							9,619,675,000,000.00	1,479,950,000	2,093,950,000
SHS01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SHS01 SPOT							0.00	0	0
Total For SHS01							0.00	0	0
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000
Total SLI1 SPOT							1,000,000,000,000.00	10,000,000	5,000,000
Total For SLI1							1,000,000,000,000.00	10,000,000	5,000,000
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			0.00	0	8,600,000
Total SLI2 SPOT							0.00	0	8,600,000
Total For SLI2							0.00	0	8,600,000
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF1 SPOT							0.00	0	0
Total For SMF1							0.00	0	0
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF3 SPOT							0.00	0	0
Total For SMF3							0.00	0	0
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
Total SNT01 SPOT							0.00	0	10,000,000
Total For SNT01							0.00	0	10,000,000
SPDA1 On 21/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA1 SPOT							0.00	0	0
Total For SPDA1							0.00	0	0
SPDA2 On 21/08/2016 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total SPDA3 SPOT							0.00	0	0
Total For SPDA3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4 On 21/08/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA4 SPOT							0.00	0	0
Total For SPDA4							0.00	0	0
SSA01 On 28/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSA01 SPOT							0.00	0	0
Total For SSA01							0.00	0	0
SSA02 On 17/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSA02 SPOT							0.00	0	0
Total For SSA02							0.00	0	0
SSN00 On 01/03/2017 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total SSN002 SPOT							0.00	0	0
Total For SSN002							0.00	0	0
SYN83 On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN833 SPOT							0.00	0	0
Total For SYN833							0.00	0	0
SYN86 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN860 SPOT							0.00	0	0
Total For SYN860							0.00	0	0
SYN88 On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN882 SPOT							0.00	0	0
Total For SYN882							0.00	0	0
SYN88 On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN886 SPOT							0.00	0	0
Total For SYN886							0.00	0	0
SYN88 On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN888 SPOT							0.00	0	0
Total For SYN888							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN8€ On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN889 SPOT							0.00	0	0
Total For SYN889							0.00	0	0
SYN8€ On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN890 SPOT							0.00	0	0
Total For SYN890							0.00	0	0
SYN8€ On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN891 SPOT							0.00	0	0
Total For SYN891							0.00	0	0
SYN8€ On 11/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN893 SPOT							0.00	0	0
Total For SYN893							0.00	0	0
SYN8€ On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN894 SPOT							0.00	0	0
Total For SYN894							0.00	0	0
SYN8€ On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN895 SPOT							0.00	0	0
Total For SYN895							0.00	0	0
SYN8€ On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN896 SPOT							0.00	0	0
Total For SYN896							0.00	0	0
SYN8€ On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN898 SPOT							0.00	0	0
Total For SYN898							0.00	0	0
SYN8€ On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN899 SPOT							0.00	0	0
Total For SYN899							0.00	0	0
SYN9€ On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN900 SPOT							0.00	0	0
Total For SYN900							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN9C On 23/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN901 SPOT							0.00	0	0
Total For SYN901							0.00	0	0
SYN9C On 25/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN902 SPOT							0.00	0	0
Total For SYN902							0.00	0	0
SYN9C On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN903 SPOT							0.00	0	0
Total For SYN903							0.00	0	0
SYN9C On 04/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN904 SPOT							0.00	0	0
Total For SYN904							0.00	0	0
SYN9C On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN905 SPOT							0.00	0	0
Total For SYN905							0.00	0	0
SYN9C On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN906 SPOT							0.00	0	0
Total For SYN906							0.00	0	0
SYN9C On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN907 SPOT							0.00	0	0
Total For SYN907							0.00	0	0
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ18 SPOT							0.00	0	0
Total For SZ18							0.00	0	0
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ25 SPOT							0.00	0	0
Total For SZ25							0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			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	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	32,111,500
Total TFS06 SPOT							0.00	0	32,111,500
Total For TFS06							0.00	0	32,111,500
TFS68 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS68U SPOT							0.00	0	0
Total For TFS68U							0.00	0	0
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0
Total TFS73 SPOT							0.00	0	0
Total For TFS73							0.00	0	0
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS77 SPOT							0.00	0	0
Total For TFS77							0.00	0	0
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS78 SPOT							0.00	0	0
Total For TFS78							0.00	0	0
TFS83 On 28/07/2015 Spot Bond			100.00000	100.00000			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			8.00000	8.00000			0.00	0	0
Total TFS84 SPOT							0.00	0	0
Total For TFS84							0.00	0	0
TFS90 On 05/03/2013 Spot Bond			6.27000	6.27000			0.00	0	0
Total TFS90 SPOT							0.00	0	0
Total For TFS90							0.00	0	0
TFS92 On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS92 SPOT							0.00	0	0
Total For TFS92							0.00	0	0
TFS93 On 17/02/2014 Spot Bond			100.00000	100.00000			800,000,000.00	8,000,000	4,000,000
Total TFS93 SPOT							800,000,000.00	8,000,000	4,000,000
Total For TFS93							800,000,000.00	8,000,000	4,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS94 On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS94 SPOT							0.00	0	0
Total For TFS94							0.00	0	0
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TH7A2A SPOT							0.00	0	0
Total For TH7A2A							0.00	0	0
TH9A1 On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total TH9A10 SPOT							0.00	0	0
Total For TH9A10							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7A1 SPOT							0.00	0	0
Total For THE7A1							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	220,000
Total THE7A3 SPOT							0.00	0	220,000
Total For THE7A3							0.00	0	220,000
THE7E On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7B SPOT							0.00	0	0
Total For THE7B							0.00	0	0
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7C SPOT							0.00	0	0
Total For THE7C							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A1 SPOT							0.00	0	0
Total For THE8A1							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	5,440,000
Total THE8A2 SPOT							0.00	0	5,440,000
Total For THE8A2							0.00	0	5,440,000
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A3 SPOT							0.00	0	0
Total For THE8A3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total THE8C1 SPOT							0.00	0	0
Total For THE8C1							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			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	100.00000			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	100.00000			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	100.00000			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	100.00000			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	100.00000			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	100.00000			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	100.00000			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	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A9 SPOT							0.00	0	0
Total For THE9A9							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B1 SPOT							0.00	0	0
Total For THE9B1							0.00	0	0
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B2 SPOT							0.00	0	0
Total For THE9B2							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			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	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total THE9C3 SPOT							0.00	0	0
Total For THE9C3							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D1 SPOT							0.00	0	0
Total For THE9D1							0.00	0	0
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D2 SPOT							0.00	0	0
Total For THE9D2							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D3 SPOT							0.00	0	0
Total For THE9D3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TL12 SPOT							0.00	0	0
Total For TL12							0.00	0	0
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			200,000,000.00	2,000	3,000,000
Total TL15 SPOT							200,000,000.00	2,000	3,000,000
Total For TL15							200,000,000.00	2,000	3,000,000
TL20 On 22/02/2020 Spot Bond			6.00000	6.00000			0.00	0	0
Total TL20 SPOT							0.00	0	0
Total For TL20							0.00	0	0
TN17 On 14/11/2017 Spot Bond			100.00000	100.00000			200,000,000.00	2,000	1,024,002,000
Total TN17 SPOT							200,000,000.00	2,000	1,024,002,000
Total For TN17							200,000,000.00	2,000	1,024,002,000
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			2,123,300,000,000.00	21,233,000	367,843,800
Total TN20 SPOT							2,123,300,000,000.00	21,233,000	367,843,800
Total For TN20							2,123,300,000,000.00	21,233,000	367,843,800
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			0.00	0	181,000,000
Total TN23 SPOT							0.00	0	181,000,000
Total For TN23							0.00	0	181,000,000
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			0.00	0	136,000,000
Total TN25 SPOT							0.00	0	136,000,000
Total For TN25							0.00	0	136,000,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			100,000,000.00	1,000	16,001,000
Total TN27 SPOT							100,000,000.00	1,000	16,001,000
Total For TN27							100,000,000.00	1,000	16,001,000
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			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	9.75000			0.00	0	0
Total TR31 SPOT							0.00	0	0
Total For TR31							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
Total TR32 SPOT							0.00	0	0
Total For TR32							0.00	0	0
TSP12 On 02/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP121 SPOT							0.00	0	0
Total For TSP121							0.00	0	0
TSP12 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP124 SPOT							0.00	0	0
Total For TSP124							0.00	0	0
TSP12 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP125 SPOT							0.00	0	0
Total For TSP125							0.00	0	0
TSP12 On 04/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP126 SPOT							0.00	0	0
Total For TSP126							0.00	0	0
TSP12 On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP127 SPOT							0.00	0	0
Total For TSP127							0.00	0	0
TSP12 On 07/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP128 SPOT							0.00	0	0
Total For TSP128							0.00	0	0
TSP12 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP129 SPOT							0.00	0	0
Total For TSP129							0.00	0	0
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	11,219,200
Total UG21 SPOT							0.00	0	11,219,200
Total For UG21							0.00	0	11,219,200
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR02 SPOT							0.00	0	0
Total For UTR02							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR041 SPOT							0.00	0	0
Total For UTR041							0.00	0	0
UTR04 On 19/04/2016 Spot Bond			100.00000	100.00000			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	100.00000			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			100.00000	100.00000			0.00	0	0
Total UTR40 SPOT							0.00	0	0
Total For UTR40							0.00	0	0
VIP1A On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A2 SPOT							0.00	0	0
Total For VIP1A2							0.00	0	0
VIP1A On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A3 SPOT							0.00	0	0
Total For VIP1A3							0.00	0	0
VIP1A On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0
Total VIP1A4 SPOT							0.00	0	0
Total For VIP1A4							0.00	0	0
VIP1A On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A5 SPOT							0.00	0	0
Total For VIP1A5							0.00	0	0
VIP1B On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B2 SPOT							0.00	0	0
Total For VIP1B2							0.00	0	0
VIP1B On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B3 SPOT							0.00	0	0
Total For VIP1B3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C2 SPOT							0.00	0	0
Total For VIP1C2							0.00	0	0
VIP1C On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C3 SPOT							0.00	0	0
Total For VIP1C3							0.00	0	0
VOD00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOD002 SPOT							0.00	0	0
Total For VOD002							0.00	0	0
VOD00 On 28/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOD003 SPOT							0.00	0	0
Total For VOD003							0.00	0	0
VOYT0 On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOYT01 SPOT							0.00	0	0
Total For VOYT01							0.00	0	0
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			208,600,000,000.00	2,086,000	51,054,000
Total WS04 SPOT							208,600,000,000.00	2,086,000	51,054,000
Total For WS04							208,600,000,000.00	2,086,000	51,054,000
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	126,000,000
Total WS05 SPOT							0.00	0	126,000,000
Total For WS05							0.00	0	126,000,000
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	14,000,000
Total WSP1 SPOT							0.00	0	14,000,000
Total For WSP1							0.00	0	14,000,000
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			0.00	0	33,000,000
Total WSP2 SPOT							0.00	0	33,000,000
Total For WSP2							0.00	0	33,000,000
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP3 SPOT							0.00	0	0
Total For WSP3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			0.00	0	27,000,000
Total WSP5 SPOT							0.00	0	27,000,000
Total For WSP5							0.00	0	27,000,000
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z006 SPOT							0.00	0	0
Total For Z006							0.00	0	0
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z009 SPOT							0.00	0	0
Total For Z009							0.00	0	0
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z014 SPOT							0.00	0	0
Total For Z014							0.00	0	0
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z018 SPOT							0.00	0	0
Total For Z018							0.00	0	0
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			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			100.00000	100.00000			0.00	0	75,000,000
Total Z071 SPOT							0.00	0	75,000,000
Total For Z071							0.00	0	75,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z083 SPOT							0.00	0	0
Total For Z083							0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			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	100.00000			0.00	0	0
Total ZA029 SPOT							0.00	0	0
Total For ZA029							0.00	0	0
Total for SPOT							692,423,617,986,037.00	61,494,803,956	99,554,343,316
Total for SPOT :							692,423,617,986,037.00	61,494,803,956	99,554,343,316
Total Futures							692,423,862,740,584.00	61,494,805,977	99,554,710,137
Total Options							0.00	0	51,088
Grand Total:							692,423,862,740,584.00	61,494,805,977	99,554,761,225