

Interest Rates Daily MTM Report

Daily summary for: 23/04/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 30/04/2012 Any day expiry			6.37810	6.37670		13.20	0.00	0	500
Total ANY DAY EXPIRY DAAE NZ\$ Future							0.00	0	500
ANY D On 30/04/2012 Any day expiry	6.50	Call		15.00000	14,000	15.18	0.00	0	0
ANY D On 30/04/2012 Any day expiry	6.50	Put		138.00000	136,000	15.18	0.00	0	0
ANY D On 30/04/2012 Any day expiry	6.55	Call		9.00000	8,000	15.84	0.00	0	0
ANY D On 30/04/2012 Any day expiry	6.55	Put		182.00000	180,000	15.84	0.00	0	0
ANY D On 30/04/2012 Any day expiry	6.45	Call		25.00000	23,000	14.52	0.00	0	0
ANY D On 30/04/2012 Any day expiry	6.45	Put		98.00000	95,000	14.52	0.00	0	0
ANY D On 30/04/2012 Any day expiry	6.37	Put		0.00000	44,000	13.46	0.00	0	0
ANY D On 30/04/2012 Any day expiry	6.37	Call		0.00000	52,000	13.46	0.00	2,000	2,000
Total ANY DAY EXPIRY DAAE NZ\$ Option							0.00	2,000	2,000
Total For ANY DAY EXPIRY							0.00	2,000	2,500
ANY D On 30/04/2012 Any day expiry			8.09340	8.09280		10.17	0.00	0	0
Total ANY DAY EXPIRY DAAF AU\$ Future							0.00	0	0
ANY D On 30/04/2012 Any day expiry	8.00	Call		118.00000	111,000	11.64	0.00	0	0
ANY D On 30/04/2012 Any day expiry	8.00	Put		25.00000	18,000	11.64	0.00	0	0
ANY D On 30/04/2012 Any day expiry	8.05	Call		81.00000	73,000	10.91	0.00	0	0
ANY D On 30/04/2012 Any day expiry	8.05	Put		38.00000	30,000	10.91	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 30/04/2012 Any day expiry	7.95	Call		159.00000	154,000	12.38	0.00	0	0
ANY D On 30/04/2012 Any day expiry	7.95	Put		16.00000	11,000	12.38	0.00	0	0
Total ANY DAY EXPIRY DAAF AU\$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	0
ANY D On 30/04/2012 Any day expiry			7.87110	7.80430		13.68	0.00	0	500
Total ANY DAY EXPIRY DAAG \$ Future							0.00	0	500
ANY D On 30/04/2012 Any day expiry	7.95	Call		28.00000	34,000	15.09	0.00	0	0
ANY D On 30/04/2012 Any day expiry	7.95	Put		174.00000	113,000	15.09	0.00	0	0
ANY D On 30/04/2012 Any day expiry	8.00	Call		20.00000	23,000	15.80	0.00	0	0
ANY D On 30/04/2012 Any day expiry	8.00	Put		216.00000	152,000	15.80	0.00	0	0
ANY D On 30/04/2012 Any day expiry	7.90	Call		38.00000	49,000	14.39	0.00	0	0
ANY D On 30/04/2012 Any day expiry	7.90	Put		134.00000	78,000	14.39	0.00	0	0
Total ANY DAY EXPIRY DAAG \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	500
Total for Any day expiry							0.00	2,000	3,000
CF CA On 30/04/2012 Can-Do Future			0.02110	0.01860			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			0.11950	0.10290			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			0.23590	0.24180			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			0.00780	0.01100			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			0.17010	0.21390			0.00	0	0
Total CF CANDO CABC Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CF CANDO CABC							0.00	0	0
CF CA On 18/06/2012 Can-Do Future			0.00310	0.00420			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	50,170
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.53100	6.45600		2.97	0.00	0	12,719
R157 On 02/08/2012 Bond Future			6.60700	6.52300		2.89	0.00	0	108
R157 On 01/11/2012 Bond Future			6.65200	6.56000		3.21	0.00	0	0
R157 On 07/02/2013 Bond Future			6.70000	6.59400		2.96	0.00	0	0
Total R157 Future							0.00	0	12,827
R157 On 03/05/2012 Bond Future	8.25	Call		5,833.00000	5,582,000	3.27	0.00	0	0
R157 On 03/05/2012 Bond Future	8.25	Put		0.00000	0,000	3.27	0.00	0	0
R157 On 03/05/2012 Bond Future	8.30	Call		5,990.00000	5,739,000	3.27	0.00	0	0
R157 On 03/05/2012 Bond Future	8.30	Put		0.00000	0,000	3.27	0.00	0	0
R157 On 03/05/2012 Bond Future	8.20	Call		5,675.00000	5,424,000	3.27	0.00	0	0
R157 On 03/05/2012 Bond Future	8.20	Put		0.00000	0,000	3.27	0.00	0	0
R157 On 03/05/2012 Bond Future	6.25	Put		748.00000	959,000	2.92	0.00	0	0
R157 On 03/05/2012 Bond Future	6.25	Call		54.00000	14,000	2.92	0.00	0	1,500
R157 On 03/05/2012 Bond Future	6.50	Call		355.00000	192,000	2.97	0.00	0	1,500
R157 On 03/05/2012 Bond Future	6.50	Put		208.00000	296,000	2.97	0.00	0	1,500
R157 On 03/05/2012 Bond Future	6.75	Call		1,007.00000	766,000	3.05	0.00	0	1,500
R157 On 03/05/2012 Bond Future	6.75	Put		26.00000	36,000	3.05	0.00	0	1,500
R157 On 03/05/2012 Bond Future	7.35	Call		2,953.00000	2,701,000	3.23	0.00	0	0
R157 On 03/05/2012 Bond Future	7.35	Put		1.00000	0,000	3.23	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.00	Call		4,483.00000	4,225,000	3.15	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		11.00000	14,000	3.15	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		4,628.00000	4,370,000	3.15	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		9.00000	11,000	3.15	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		4,337.00000	4,081,000	3.15	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		13.00000	17,000	3.15	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Call		1,866.00000	1,686,000	3.27	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Put		620.00000	702,000	3.27	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Call		1,964.00000	1,779,000	3.28	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Put		577.00000	654,000	3.28	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Call		1,770.00000	1,594,000	3.26	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Put		664.00000	750,000	3.26	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Call		1,497.00000	1,343,000	2.96	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Put		1,095.00000	1,214,000	2.96	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Call		1,572.00000	1,414,000	2.97	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Put		1,042.00000	1,157,000	2.97	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Call		1,425.00000	1,276,000	2.95	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Put		1,152.00000	1,276,000	2.95	0.00	0	0
Total R157 Option										0.00	0	9,000
Total For R157										0.00	0	21,827
R186	On	03/05/2012	Bond Future			8.18100	8.09600		12.70	0.00	0	30,990
R186	On	02/08/2012	Bond Future			8.25800	8.17000		13.47	0.00	0	790
R186	On	01/11/2012	Bond Future			8.32300	8.23200		14.15	0.00	0	0
R186	On	07/02/2013	Bond Future			8.39200	8.29800		13.99	0.00	0	0
Total R186 Future										0.00	0	31,780
R186	On	03/05/2012	Bond Future	9.00	Call		8,328.00000	7,507,000	13.43	0.00	0	0

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	9.00	Put		3.00000	2,000	13.43	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		8,763.00000	7,942,000	13.48	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		2.00000	1,000	13.48	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		7,891.00000	7,070,000	13.38	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		5.00000	4,000	13.38	0.00	0	0
R186	On	03/05/2012	Bond Future	7.90	Put		2,379.00000	2,932,000	12.48	0.00	0	0
R186	On	03/05/2012	Bond Future	7.90	Call		457.00000	190,000	12.48	0.00	0	2,250
R186	On	03/05/2012	Bond Future	8.20	Put		747.00000	944,000	12.67	0.00	0	0
R186	On	03/05/2012	Bond Future	8.20	Call		1,749.00000	1,126,000	12.67	0.00	0	750
R186	On	03/05/2012	Bond Future	8.50	Call		3,969.00000	3,169,000	12.94	0.00	0	0
R186	On	03/05/2012	Bond Future	8.50	Put		142.00000	162,000	12.94	0.00	0	750
R186	On	03/05/2012	Bond Future	8.85	Call		7,013.00000	6,191,000	13.28	0.00	0	0
R186	On	03/05/2012	Bond Future	8.85	Put		11.00000	9,000	13.28	0.00	0	2,250
R186	On	02/08/2012	Bond Future	8.75	Call		6,803.00000	6,155,000	13.94	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		1,464.00000	1,649,000	13.94	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Call		7,135.00000	6,474,000	13.99	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		1,352.00000	1,524,000	13.99	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		6,477.00000	5,842,000	13.89	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		1,585.00000	1,783,000	13.89	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Put		3,089.00000	3,430,000	13.47	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Call		3,846.00000	3,355,000	13.47	0.00	0	8,750
R186	On	02/08/2012	Bond Future	8.66	Call		6,221.00000	5,596,000	13.85	0.00	0	0
R186	On	02/08/2012	Bond Future	8.66	Put		1,688.00000	1,896,000	13.85	0.00	0	276
R186	On	02/08/2012	Bond Future	7.66	Put		6,504.00000	7,067,000	13.13	0.00	0	0
R186	On	02/08/2012	Bond Future	7.66	Call		1,510.00000	1,240,000	13.13	0.00	0	276

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	7.76	Put		5,805.00000	6,331,000	13.19	0.00	0	0
R186	On	02/08/2012	Bond Future	7.76	Call		1,813.00000	1,507,000	13.19	0.00	0	43
R186	On	02/08/2012	Bond Future	8.76	Call		6,869.00000	6,218,000	13.95	0.00	0	0
R186	On	02/08/2012	Bond Future	8.76	Put		1,441.00000	1,623,000	13.95	0.00	0	43
R186	On	02/08/2012	Bond Future	8.00	Put		4,329.00000	4,764,000	13.33	0.00	0	0
R186	On	02/08/2012	Bond Future	8.00	Call		2,697.00000	2,299,000	13.33	0.00	0	199
R186	On	02/08/2012	Bond Future	9.00	Call		8,507.00000	7,802,000	14.18	0.00	0	0
R186	On	02/08/2012	Bond Future	9.00	Put		972.00000	1,100,000	14.18	0.00	0	199
R186	On	01/11/2012	Bond Future	8.75	Call		7,797.00000	7,209,000	14.56	0.00	0	0
R186	On	01/11/2012	Bond Future	8.75	Put		3,095.00000	3,353,000	14.56	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Call		8,087.00000	7,489,000	14.60	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Put		2,946.00000	3,193,000	14.60	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Call		7,511.00000	6,933,000	14.52	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Put		3,251.00000	3,519,000	14.52	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Call		6,883.00000	6,371,000	13.99	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Put		5,052.00000	5,397,000	13.99	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Call		7,138.00000	6,615,000	14.03	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Put		4,861.00000	5,194,000	14.03	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Call		6,640.00000	6,138,000	13.97	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Put		5,259.00000	5,614,000	13.97	0.00	0	0
Total R186 Option										0.00	0	15,786
Total For R186										0.00	0	47,566
R189	On	03/05/2012	Bond Future			215.62644	215.62085			0.00	0	0
R189	On	02/08/2012	Bond Future			218.66811	218.66898			0.00	0	44
Total R189 Future										0.00	0	44
R189	On	03/05/2012	Bond Future	215.00	Call		621.00000	626,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		571.00000	576,000		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		671.00000	676,000		0.00	0	0
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.00	Call		669.00000	668,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.05	Call		619.00000	618,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0
R189	On	02/08/2012	Bond Future	217.95	Call		719.00000	718,000		0.00	0	0
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	44
R197	On	03/05/2012	Bond Future			259.96733	259.47556			0.00	0	1,044
R197	On	02/08/2012	Bond Future			258.44524	257.95446			0.00	0	457
Total R197 Future										0.00	0	1,501
R197	On	03/05/2012	Bond Future	251.00	Call		8,476.00000	8,967,000		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		8,426.00000	8,917,000		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		8,526.00000	9,017,000		0.00	0	0
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.00	Call		954.00000	1,445,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.05	Call		904.00000	1,395,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.05	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/08/2012	Bond Future	256.95	Call		1,004.00000	1,495,000		0.00	0	0
R197	On	02/08/2012	Bond Future	256.95	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	1,501
R201	On	03/05/2012	Bond Future			5.87500	5.79900		2.09	0.00	0	1,845
R201	On	02/08/2012	Bond Future			5.89300	5.80700		2.09	0.00	0	37
R201	On	01/11/2012	Bond Future			5.85500	5.75800		2.23	0.00	0	0
R201	On	07/02/2013	Bond Future			5.78200	5.66700		2.09	0.00	0	0
Total R201 Future										0.00	0	1,882
R201	On	03/05/2012	Bond Future	7.75	Call		4,752.00000	4,562,000	2.33	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.33	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		4,870.00000	4,680,000	2.33	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.33	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		4,633.00000	4,443,000	2.33	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.33	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call		3,767.00000	3,572,000	2.30	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	1,000	2.30	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		3,876.00000	3,681,000	2.30	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		1.00000	1,000	2.30	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		3,659.00000	3,464,000	2.30	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		1.00000	2,000	2.30	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Call		1,728.00000	1,570,000	2.36	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Put		222.00000	263,000	2.36	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Call		1,810.00000	1,649,000	2.37	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Put		204.00000	241,000	2.37	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Call		1,648.00000	1,493,000	2.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.45	Put		243.00000	286,000	2.35	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Call		1,444.00000	1,299,000	2.16	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Put		402.00000	463,000	2.16	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Call		1,508.00000	1,361,000	2.17	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Put		377.00000	437,000	2.17	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Call		1,381.00000	1,240,000	2.15	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Put		427.00000	493,000	2.15	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,882
R202	On	03/05/2012	Bond Future			190.43356	191.61187			0.00	0	37,085
R202	On	02/08/2012	Bond Future			190.36375	191.56460			0.00	0	0
Total R202 Future										0.00	0	37,085
R202	On	03/05/2012	Bond Future	190.00	Call		1,612.00000	434,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.05	Call		1,562.00000	384,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	189.95	Call		1,662.00000	484,000		0.00	0	0
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	191.00	Call		0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	191.00	Put		0.00000	636,000		0.00	0	0
R202	On	02/08/2012	Bond Future	191.05	Call		0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	191.05	Put		0.00000	686,000		0.00	0	0
R202	On	02/08/2012	Bond Future	190.95	Call		0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	190.95	Put		0.00000	586,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	37,085

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			7.07600	7.01600		5.87	0.00	0	3,653
R203	On	02/08/2012	Bond Future			7.15500	7.09100		5.89	0.00	0	71
R203	On	01/11/2012	Bond Future			7.21700	7.14900		6.26	0.00	0	0
R203	On	07/02/2013	Bond Future			7.28500	7.21100		5.69	0.00	0	0
Total R203 Future										0.00	0	3,724
R203	On	03/05/2012	Bond Future	8.75	Call		7,534.00000	7,262,000	6.37	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	6.37	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		7,741.00000	7,469,000	6.37	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.37	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		7,326.00000	7,054,000	6.37	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	6.37	0.00	0	0
R203	On	03/05/2012	Bond Future	7.00	Put		502.00000	603,000	5.79	0.00	0	0
R203	On	03/05/2012	Bond Future	7.00	Call		429.00000	258,000	5.79	0.00	0	4,200
R203	On	03/05/2012	Bond Future	7.15	Put		225.00000	263,000	5.84	0.00	0	0
R203	On	03/05/2012	Bond Future	7.15	Call		832.00000	598,000	5.84	0.00	0	1,400
R203	On	03/05/2012	Bond Future	7.45	Call		1,976.00000	1,702,000	5.97	0.00	0	0
R203	On	03/05/2012	Bond Future	7.45	Put		25.00000	24,000	5.97	0.00	0	1,400
R203	On	03/05/2012	Bond Future	7.80	Call		3,492.00000	3,220,000	6.14	0.00	0	0
R203	On	03/05/2012	Bond Future	7.80	Put		0.00000	1,000	6.14	0.00	0	4,200
R203	On	02/08/2012	Bond Future	8.50	Call		5,985.00000	5,716,000	6.34	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		71.00000	80,000	6.34	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		6,178.00000	5,907,000	6.34	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		62.00000	69,000	6.34	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		5,793.00000	5,525,000	6.34	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		82.00000	92,000	6.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.75	Call		3,436.00000	3,228,000	6.46	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Put		976.00000	1,050,000	6.46	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Call		3,581.00000	3,369,000	6.48	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Put		919.00000	989,000	6.48	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Call		3,295.00000	3,090,000	6.44	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Put		1,036.00000	1,114,000	6.44	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Call		1,023.00000	927,000	5.54	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Put		3,872.00000	4,067,000	5.54	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Call		1,087.00000	987,000	5.55	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Put		3,733.00000	3,924,000	5.55	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Call		962.00000	870,000	5.53	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Put		4,015.00000	4,214,000	5.53	0.00	0	0
Total R203 Option										0.00	0	11,200
Total For R203										0.00	0	14,924
R204	On	03/05/2012	Bond Future			7.37200	7.31700		7.15	0.00	0	3,658
R204	On	02/08/2012	Bond Future			7.45500	7.39700		7.55	0.00	0	99
R204	On	01/11/2012	Bond Future			7.52000	7.45900		7.83	0.00	0	0
R204	On	07/02/2013	Bond Future			7.58900	7.52400		7.60	0.00	0	0
Total R204 Future										0.00	0	3,757
R204	On	03/05/2012	Bond Future	8.75	Call		7,246.00000	6,955,000	7.74	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	7.74	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		7,487.00000	7,197,000	7.74	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	7.74	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		7,004.00000	6,713,000	7.74	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	7.74	0.00	0	0
R204	On	03/05/2012	Bond Future	7.00	Put		1,772.00000	2,012,000	6.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	7.00	Call		79.00000	28,000	6.95	0.00	0	550
R204	On	03/05/2012	Bond Future	7.75	Call		2,296.00000	2,002,000	7.30	0.00	0	0
R204	On	03/05/2012	Bond Future	7.75	Put		37.00000	34,000	7.30	0.00	0	550
R204	On	02/08/2012	Bond Future	8.50	Call		5,670.00000	5,395,000	8.12	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		227.00000	247,000	8.12	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		5,883.00000	5,605,000	8.12	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		201.00000	219,000	8.12	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		5,456.00000	5,183,000	8.09	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		251.00000	274,000	8.09	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Call		3,985.00000	3,767,000	8.07	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Put		1,363.00000	1,445,000	8.07	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Call		4,149.00000	3,927,000	8.09	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Put		1,289.00000	1,367,000	8.09	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Call		3,823.00000	3,610,000	8.05	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Put		1,440.00000	1,527,000	8.05	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Call		4,070.00000	3,863,000	7.72	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Put		1,848.00000	1,948,000	7.72	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Call		4,220.00000	4,010,000	7.74	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Put		1,768.00000	1,865,000	7.74	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Call		3,922.00000	3,719,000	7.70	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Put		1,931.00000	2,035,000	7.70	0.00	0	0
Total R204 Option										0.00	0	1,100
Total For R204										0.00	0	4,857
R206	On	03/05/2012	Bond Future			5.64300	5.56600		1.24	0.00	0	1,000
R206	On	02/08/2012	Bond Future			5.63200	5.53900		1.15	0.00	0	18

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future			5.50400	5.39000		1.16	0.00	0	0
R206	On	07/02/2013	Bond Future			5.25000	5.09900		1.01	0.00	0	0
Total R206 Future										0.00	0	1,018
R206	On	03/05/2012	Bond Future	7.50	Call		3,077.00000	2,952,000	1.39	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.39	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		3,155.00000	3,030,000	1.39	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.39	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		2,999.00000	2,874,000	1.39	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.39	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call		2,340.00000	2,211,000	1.27	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.27	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		2,408.00000	2,279,000	1.27	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.27	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		2,273.00000	2,144,000	1.27	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.27	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Call		822.00000	720,000	1.21	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Put		118.00000	148,000	1.21	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Call		868.00000	764,000	1.21	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Put		107.00000	135,000	1.21	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Call		777.00000	678,000	1.21	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Put		130.00000	164,000	1.21	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Call		921.00000	813,000	1.06	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Put		110.00000	138,000	1.06	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Call		958.00000	848,000	1.06	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Put		102.00000	129,000	1.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	5.95	Call		885.00000	778,000	1.06	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Put		118.00000	148,000	1.06	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	1,018
R207	On	03/05/2012	Bond Future			7.59200	7.51700		8.43	1,002,905.10	10	21,406
R207	On	02/08/2012	Bond Future			7.67500	7.59700		8.87	0.00	0	210
R207	On	01/11/2012	Bond Future			7.74000	7.65800		9.24	0.00	0	0
R207	On	07/02/2013	Bond Future			7.81000	7.72300		8.99	0.00	0	0
Total R207 Future										1,002,905.10	10	21,616
R207	On	03/05/2012	Bond Future	8.75	Call		6,732.00000	6,306,000	9.12	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	9.12	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		6,993.00000	6,566,000	9.12	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	9.12	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		6,471.00000	6,044,000	9.09	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	9.09	0.00	0	0
R207	On	03/05/2012	Bond Future	7.45	Put		840.00000	1,049,000	8.30	0.00	0	0
R207	On	03/05/2012	Bond Future	7.45	Call		457.00000	239,000	8.30	0.00	0	2,400
R207	On	03/05/2012	Bond Future	7.65	Put		326.00000	406,000	8.39	0.00	0	0
R207	On	03/05/2012	Bond Future	7.65	Call		1,081.00000	734,000	8.39	0.00	0	800
R207	On	03/05/2012	Bond Future	8.00	Call		2,739.00000	2,313,000	8.60	0.00	0	0
R207	On	03/05/2012	Bond Future	8.00	Put		31.00000	31,000	8.60	0.00	0	800
R207	On	03/05/2012	Bond Future	8.30	Call		4,346.00000	3,919,000	8.81	0.00	0	0
R207	On	03/05/2012	Bond Future	8.30	Put		2.00000	2,000	8.81	0.00	0	2,400
R207	On	02/08/2012	Bond Future	8.75	Call		6,372.00000	5,973,000	9.54	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		239.00000	271,000	9.54	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		6,601.00000	6,199,000	9.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.80	Put		213.00000	242,000	9.54	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		6,142.00000	5,747,000	9.51	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		265.00000	301,000	9.51	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Call		4,574.00000	4,257,000	9.53	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Put		1,454.00000	1,576,000	9.53	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Call		4,754.00000	4,431,000	9.56	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Put		1,376.00000	1,493,000	9.56	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Call		4,396.00000	4,085,000	9.50	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Put		1,534.00000	1,663,000	9.50	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Call		4,730.00000	4,427,000	9.27	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Put		2,034.00000	2,183,000	9.27	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Call		4,895.00000	4,587,000	9.30	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Put		1,948.00000	2,092,000	9.30	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Call		4,567.00000	4,269,000	9.24	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Put		2,123.00000	2,277,000	9.24	0.00	0	0
Total R207 Option										0.00	0	6,400
Total For R207										1,002,905.10	10	28,016
R208	On	03/05/2012	Bond Future			7.70100	7.61600		9.86	0.00	0	10,014
R208	On	02/08/2012	Bond Future			7.77700	7.68900		9.98	0.00	0	336
R208	On	01/11/2012	Bond Future			7.84100	7.74900		10.79	0.00	0	0
R208	On	07/02/2013	Bond Future			7.90900	7.81200		10.15	0.00	0	0
Total R208 Future										0.00	0	10,350
R208	On	03/05/2012	Bond Future	9.00	Call		8,055.00000	7,534,000	10.67	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000	10.67	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		8,329.00000	7,808,000	10.67	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	10.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Call		7,780.00000	7,258,000	10.67	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000	10.67	0.00	0	0
R208	On	03/05/2012	Bond Future	7.50	Put		1,116.00000	1,421,000	9.73	0.00	0	0
R208	On	03/05/2012	Bond Future	7.50	Call		399.00000	182,000	9.73	0.00	0	3,000
R208	On	03/05/2012	Bond Future	7.70	Put		475.00000	618,000	9.83	0.00	0	0
R208	On	03/05/2012	Bond Future	7.70	Call		990.00000	612,000	9.83	0.00	0	1,000
R208	On	03/05/2012	Bond Future	8.05	Call		2,681.00000	2,168,000	10.10	0.00	0	0
R208	On	03/05/2012	Bond Future	8.05	Put		57.00000	65,000	10.10	0.00	0	1,000
R208	On	03/05/2012	Bond Future	8.35	Call		4,390.00000	3,867,000	10.35	0.00	0	0
R208	On	03/05/2012	Bond Future	8.35	Put		5.00000	4,000	10.35	0.00	0	3,000
R208	On	02/08/2012	Bond Future	8.75	Call		6,445.00000	5,970,000	10.73	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		338.00000	389,000	10.73	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		6,686.00000	6,206,000	10.73	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		303.00000	350,000	10.73	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		6,203.00000	5,733,000	10.69	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		372.00000	429,000	10.69	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Call		4,676.00000	4,305,000	11.13	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Put		1,798.00000	1,964,000	11.13	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Call		4,864.00000	4,486,000	11.16	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Put		1,705.00000	1,864,000	11.16	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Call		4,491.00000	4,127,000	11.10	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Put		1,895.00000	2,068,000	11.10	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Call		4,027.00000	3,704,000	10.15	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Put		2,963.00000	3,191,000	10.15	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Call		4,188.00000	3,859,000	10.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.05	Put		2,844.00000	3,065,000	10.18	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Call		3,873.00000	3,557,000	10.13	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Put		3,090.00000	3,325,000	10.13	0.00	0	0
Total R208 Option										0.00	0	8,000
Total For R208										0.00	0	18,350
R209	On	03/05/2012	Bond Future			8.70900	8.61000		18.22	0.00	0	3,060
R209	On	02/08/2012	Bond Future			8.78000	8.67700		18.66	0.00	0	0
R209	On	01/11/2012	Bond Future			8.84100	8.73600		20.56	0.00	0	0
R209	On	07/02/2013	Bond Future			8.90600	8.79700		19.65	0.00	0	0
Total R209 Future										0.00	0	3,060
R209	On	03/05/2012	Bond Future	9.00	Call		3,233.00000	2,471,000	18.55	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		158.00000	196,000	18.55	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		3,572.00000	2,797,000	18.62	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		118.00000	142,000	18.62	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		2,902.00000	2,157,000	18.48	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		211.00000	265,000	18.48	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call		5,786.00000	5,160,000	19.27	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		1,393.00000	1,588,000	19.27	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		6,050.00000	5,412,000	19.33	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		1,293.00000	1,476,000	19.33	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		5,525.00000	4,911,000	19.21	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		1,499.00000	1,706,000	19.21	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Call		5,654.00000	5,134,000	20.85	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Put		3,602.00000	3,909,000	20.85	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Call		5,874.00000	5,343,000	20.91	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Put		3,443.00000	3,739,000	20.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	8.95	Call		5,437.00000	4,928,000	20.79	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Put		3,766.00000	4,085,000	20.79	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Call		6,261.00000	5,751,000	19.92	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Put		4,694.00000	5,032,000	19.92	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Call		6,470.00000	5,951,000	19.97	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Put		4,525.00000	4,854,000	19.97	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Call		6,054.00000	5,553,000	19.87	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Put		4,868.00000	5,215,000	19.87	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	3,060
R210	On	03/05/2012	Bond Future			141.75351	142.48127			0.00	0	925
R210	On	02/08/2012	Bond Future			143.75311	144.49541			0.00	0	80
Total R210 Future										0.00	0	1,005
R210	On	03/05/2012	Bond Future	139.00	Call		3,481.00000	2,754,000		0.00	0	0
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		3,431.00000	2,704,000		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		3,531.00000	2,804,000		0.00	0	0
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.00	Call		1,495.00000	753,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.00	Put		0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.05	Call		1,445.00000	703,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.05	Put		0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	142.95	Call		1,545.00000	803,000		0.00	0	0
R210	On	02/08/2012	Bond Future	142.95	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R210										0.00	0	1,005
R211	On	03/05/2012	Bond Future			119.24276	119.55760			0.00	0	480
R211	On	02/08/2012	Bond Future			119.52792	119.85086			0.00	0	0
Total R211 Future										0.00	0	480
R211	On	03/05/2012	Bond Future	118.20	Call		1,358.00000	1,043,000		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		1,308.00000	993,000		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		1,408.00000	1,093,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.00	Call		0.00000	0,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.00	Put		149.00000	472,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.05	Call		0.00000	0,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.05	Put		199.00000	522,000		0.00	0	0
R211	On	02/08/2012	Bond Future	119.95	Call		0.00000	0,000		0.00	0	0
R211	On	02/08/2012	Bond Future	119.95	Put		99.00000	422,000		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			118.28759	118.68189			0.00	0	2,902
R212	On	02/08/2012	Bond Future			118.42296	118.82638			0.00	0	30
Total R212 Future										0.00	0	2,932
R212	On	03/05/2012	Bond Future	115.30	Call		3,382.00000	2,988,000		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		3,332.00000	2,938,000		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		3,432.00000	3,038,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.00	Call		826.00000	423,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.05	Call		776.00000	373,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.05	Put		0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	117.95	Call		876.00000	473,000		0.00	0	0
R212	On	02/08/2012	Bond Future	117.95	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,932
R213	On	03/05/2012	Bond Future			8.55500	8.46000		16.23	0.00	0	4,435
R213	On	02/08/2012	Bond Future			8.62600	8.52800		16.58	0.00	0	13
R213	On	01/11/2012	Bond Future			8.69000	8.59000		18.23	0.00	0	0
R213	On	07/02/2013	Bond Future			8.76000	8.65600		17.36	0.00	0	0
Total R213 Future										0.00	0	4,448
R213	On	03/05/2012	Bond Future	9.25	Call		6,270.00000	5,478,000	17.14	0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		10.00000	9,000	17.14	0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		6,640.00000	5,848,000	17.20	0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		7.00000	5,000	17.20	0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		5,900.00000	5,108,000	17.08	0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		16.00000	14,000	17.08	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Call		6,755.00000	6,104,000	17.13	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		1,085.00000	1,238,000	17.13	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		7,044.00000	6,383,000	17.19	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		1,002.00000	1,145,000	17.19	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call		6,469.00000	5,829,000	17.08	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		1,174.00000	1,337,000	17.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	9.00	Call		6,388.00000	5,849,000	18.48	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Put		3,140.00000	3,410,000	18.48	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Call		6,628.00000	6,078,000	18.53	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Put		2,996.00000	3,256,000	18.53	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Call		6,153.00000	5,624,000	18.43	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Put		3,291.00000	3,572,000	18.43	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Call		6,916.00000	6,393,000	17.61	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Put		4,217.00000	4,523,000	17.61	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Call		7,142.00000	6,610,000	17.66	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Put		4,061.00000	4,359,000	17.66	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Call		6,693.00000	6,179,000	17.56	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Put		4,378.00000	4,694,000	17.56	0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	4,448
R214	On	03/05/2012	Bond Future			8.76900	8.65900			0.00	0	1,530
R214	On	02/08/2012	Bond Future			8.83700	8.72400			0.00	0	0
Total R214 Future										0.00	0	1,530
R214	On	03/05/2012	Bond Future	8.80	Call		1,185.00000	258,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.81	Call		1,268.00000	341,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.81	Put		0.00000	0,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.79	Call		1,102.00000	175,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.79	Put		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.80	Call		634.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.80	Put		0.00000	306,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.81	Call		717.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future	8.81	Put		0.00000	223,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.79	Call		551.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.79	Put		0.00000	389,000		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	1,530
Total for Bond										1,002,905.10	10	190,525
GOVI	On	03/05/2012	GOVI			390.39000	391.95200			452,852,400.00	116	89
GOVI	On	02/08/2012	GOVI			395.89600	397.49200			459,239,360.00	116	142
Total GOVI Future										912,091,760.00	232	231
GOVI	On	03/05/2012	GOVI	382.00	Call		99,520.00000	83,900,000		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		99,420.00000	83,800,000		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		99,620.00000	84,000,000		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		74,920.00000	58,960,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.01	Call		74,820.00000	58,860,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	389.99	Call		75,020.00000	59,060,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										912,091,760.00	232	231
Total for GOVI										912,091,760.00	232	231
AL7T	On	03/05/2012	Index Future			429.16500	431.06700			0.00	0	13
AL7T	On	02/08/2012	Index Future			435.21900	437.16000			0.00	0	0
Total AL7T Future										0.00	0	13
Total For AL7T										0.00	0	13

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/05/2012	Index Future			389.46900	391.13500			0.00	0	819
ALBI	On	02/08/2012	Index Future			394.96300	396.66400			0.00	0	198
Total ALBI Future										0.00	0	1,017
Total For ALBI										0.00	0	1,017
IGOV	On	03/05/2012	Index Future			173.58100	173.91700			229,126,920.00	132	431
IGOV	On	02/08/2012	Index Future			176.02900	176.37600			230,597,990.00	131	131
Total IGOV Future										459,724,910.00	263	562
Total For IGOV										459,724,910.00	263	562
ILBI	On	03/05/2012	Index Future			471.23400	470.99600			0.00	0	0
ILBI	On	02/08/2012	Index Future			477.93000	477.68900			0.00	0	169
Total ILBI Future										0.00	0	169
Total For ILBI										0.00	0	169
Total for Index										459,724,910.00	263	1,761
JIBAR	On	16/05/2012	Jibar Future			5.62000	5.61000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			5.62000	5.62000			0.00	0	2,890
JIBAR	On	18/07/2012	Jibar Future			5.64000	5.64000			0.00	0	0
JIBAR	On	15/08/2012	Jibar Future			5.66000	5.66000			0.00	0	0
JIBAR	On	19/09/2012	Jibar Future			5.70000	5.67000			0.00	0	44,760
JIBAR	On	17/10/2012	Jibar Future			5.72000	5.70000			0.00	0	0
JIBAR	On	19/12/2012	Jibar Future			5.80000	5.77000			0.00	0	840
JIBAR	On	20/03/2013	Jibar Future			5.96000	5.93000			0.00	0	790
JIBAR	On	19/06/2013	Jibar Future			6.13000	6.10000			0.00	0	500
JIBAR	On	18/09/2013	Jibar Future			6.32000	6.29000			0.00	0	1,700
JIBAR	On	18/12/2013	Jibar Future			6.52000	6.50000			0.00	0	1,500
JIBAR	On	19/03/2014	Jibar Future			6.73000	6.71000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							1,372,819,575.10	2,505	298,667
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
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA03 SPOT							0.00	0	0
Total For AA03							0.00	0	0
AA04 On 22/03/2017 Spot Bond			100.00000	100.00000			0.00	0	69,803
Total AA04 SPOT							0.00	0	69,803
Total For AA04							0.00	0	69,803
AA05 On 22/03/2019 Spot Bond			5.00000	5.00000			0.00	0	27,000,000
Total AA05 SPOT							0.00	0	27,000,000
Total For AA05							0.00	0	27,000,000
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	25,000,000
Total AB05 SPOT						5,000,000,000,000.00		50,000,000	25,000,000
Total For AB05						5,000,000,000,000.00		50,000,000	25,000,000
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			0.00	0	14,310,000
Total AB06 SPOT							0.00	0	14,310,000
Total For AB06							0.00	0	14,310,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL11A SPOT							0.00	0	0
Total For ABL11A							0.00	0	0
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			0.00	0	0
Total ABL6 SPOT							0.00	0	0
Total For ABL6							0.00	0	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
ABL8B On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABLI0 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
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000		160,000,000,000.00	1,600,000	800,000	
Total ABLI02 SPOT						160,000,000,000.00	1,600,000	800,000	
Total For ABLI02						160,000,000,000.00	1,600,000	800,000	
ABLI0 On 15/03/2015 Spot Bond			100.00000	100.00000			0	0	
Total ABLI03 SPOT						0.00	0	0	
Total For ABLI03						0.00	0	0	
ABLI0 On 11/10/2016 Spot Bond			8.00000	8.00000		192,000,000,000.00	24,000,000	4,000,000	
Total ABLI04 SPOT						192,000,000,000.00	24,000,000	4,000,000	
Total For ABLI04						192,000,000,000.00	24,000,000	4,000,000	
ABLS1 On 08/08/2012 Spot Bond			100.00000	100.00000			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	0	
Total ABLS2A SPOT						0.00	0	0	
Total For ABLS2A						0.00	0	0	
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			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	0	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABL3 SPOT							0.00	0	0
Total For ABL3							0.00	0	0
ABLS4 On 29/03/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL4 SPOT							0.00	0	0
Total For ABL4							0.00	0	0
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	0
Total ABN17 SPOT							0.00	0	0
Total For ABN17							0.00	0	0
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
ABN47 On 05/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN47 SPOT							0.00	0	0
Total For ABN47							0.00	0	0
ABN48 On 13/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN48 SPOT							0.00	0	0
Total For ABN48							0.00	0	0
ABN49 On 12/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN49 SPOT							0.00	0	0
Total For ABN49							0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	6,800,000
Total ABS10 SPOT							0.00	0	6,800,000
Total For ABS10							0.00	0	6,800,000
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			0.00	0	11,700,000
Total ABS5 SPOT							0.00	0	11,700,000
Total For ABS5							0.00	0	11,700,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			0.00	0	4,500,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS6 SPOT							0.00	0	4,500,000
Total For ABS6							0.00	0	4,500,000
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	1,750,000
Total ABS7 SPOT							0.00	0	1,750,000
Total For ABS7							0.00	0	1,750,000
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS9 SPOT							0.00	0	0
Total For ABS9							0.00	0	0
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000			281,600,000,000.00	2,816,000	1,408,000
Total ABS11 SPOT							281,600,000,000.00	2,816,000	1,408,000
Total For ABS11							281,600,000,000.00	2,816,000	1,408,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	4,000,000
Total ACL155 SPOT							0.00	0	4,000,000
Total For ACL155							0.00	0	4,000,000
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
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	1,000,000
Total ACL163 SPOT							0.00	0	1,000,000
Total For ACL163							0.00	0	1,000,000
ACL16 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL164 SPOT							0.00	0	0
Total For ACL164							0.00	0	0
ACL16 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL165 SPOT							0.00	0	0
Total For ACL165							0.00	0	0
ACL16 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL166 SPOT							0.00	0	0
Total For ACL166							0.00	0	0
ACL16 On 20/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL167 SPOT							0.00	0	0
Total For ACL167							0.00	0	0
ACL16 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL168 SPOT							0.00	0	0
Total For ACL168							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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	7,800,000
Total AIR01 SPOT							0.00	0	7,800,000
Total For AIR01							0.00	0	7,800,000
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
AIR02U 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	17,500,000
Total AIR03 SPOT							0.00	0	17,500,000
Total For AIR03							0.00	0	17,500,000
AIR03U 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
AIR04U 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
AIRL01 On 30/04/2028 Spot Bond			100.00000	100.00000			675,000,000,000.00	6,750,000	4,500,000
Total AIRL01 SPOT							675,000,000,000.00	6,750,000	4,500,000
Total For AIRL01							675,000,000,000.00	6,750,000	4,500,000
AIRL02 On 18/02/2014 Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,500,000
Total AIRL02 SPOT							300,000,000,000.00	3,000,000	1,500,000
Total For AIRL02							300,000,000,000.00	3,000,000	1,500,000
BAW1U On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAW1: On 17/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW12 SPOT							0.00	0	0
Total For BAW12							0.00	0	0
BAW1: On 17/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW13 SPOT							0.00	0	0
Total For BAW13							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
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA1 On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYA19 SPOT							0.00	0	0
Total For BAYA19							0.00	0	0
BAYA2 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
BAYBC 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
BAYBC 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
BAYBC 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 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 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
BAYD2 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
BAYD3 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
BAYD4 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
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYD5U SPOT							0.00	0	0
Total For BAYD5U							0.00	0	0
BAYD5 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
BCP55 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
BCP56 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
BCP57 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
BCP58 On 23/07/2012 Spot Bond			100.00000	100.00000		67,300,000,000,000.00	673,000,000	300,000,000	
Total BCP58U SPOT						67,300,000,000,000.00	673,000,000	300,000,000	
Total For BCP58U						67,300,000,000,000.00	673,000,000	300,000,000	
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
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BD311 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,400,000,000,000.00	14,000,000	7,000,000
Total BEER01 SPOT							1,400,000,000,000.00	14,000,000	7,000,000
Total For BEER01							1,400,000,000,000.00	14,000,000	7,000,000
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
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BG32E 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
BG42A On 15/03/2017 Spot Bond			8.00000	8.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BG42A4 SPOT							0.00	0	0
Total For BG42A4							0.00	0	0
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	3,600,000
Total BID01 SPOT							0.00	0	3,600,000
Total For BID01							0.00	0	3,600,000
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 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total B IDC19 SPOT							0.00	0	0
Total For B IDC19							0.00	0	0
B IDC2 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total B IDC20 SPOT							0.00	0	0
Total For B IDC20							0.00	0	0
B IDC2 On 17/10/2012 Spot Bond			1,000.00000	1,000.00000			0.00	0	180,000
Total B IDC21 SPOT							0.00	0	180,000
Total For B IDC21							0.00	0	180,000
B IDC2 On 27/07/2012 Spot Bond			100.00000	100.00000		80,000,000,000,000.00	800,000,000	800,000,000	800,000,000
Total B IDC22 SPOT						80,000,000,000,000.00	800,000,000	800,000,000	800,000,000
Total For B IDC22						80,000,000,000,000.00	800,000,000	800,000,000	800,000,000
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
BLG1E 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BLG1E SPOT							0.00	0	0
Total For BLG1E							0.00	0	0
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
BMW01 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
BMW02 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL05 SPOT							0.00	0	0
Total For CBL05							0.00	0	0
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	7,000,000
Total CBL06 SPOT							1,800,000,000,000.00	18,000,000	7,000,000
Total For CBL06							1,800,000,000,000.00	18,000,000	7,000,000
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			40,000,000,000.00	400,000	12,100,000
Total CBL11 SPOT							40,000,000,000.00	400,000	12,100,000
Total For CBL11							40,000,000,000.00	400,000	12,100,000
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			0.00	0	1,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CCT02 SPOT							0.00	0	1,000,000
Total For CCT02							0.00	0	1,000,000
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	26,000,000
Total CCT03 SPOT							0.00	0	26,000,000
Total For CCT03							0.00	0	26,000,000
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
CLN102 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN103 SPOT							0.00	0	0
Total For CLN103							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN120 SPOT							0.00	0	0
Total For CLN120							0.00	0	0
CLN12 On 15/06/2012 Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	15,000,000
Total CLN121 SPOT							3,000,000,000,000.00	30,000,000	15,000,000
Total For CLN121							3,000,000,000,000.00	30,000,000	15,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN132 SPOT							0.00	0	0
Total For CLN132							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN147 SPOT							0.00	0	0
Total For CLN147							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN165 SPOT							0.00	0	0
Total For CLN165							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN176 SPOT							0.00	0	0
Total For CLN176							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN186 SPOT							0.00	0	0
Total For CLN186							0.00	0	0
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	50,000,000
Total CLN192 SPOT							0.00	0	50,000,000
Total For CLN192							0.00	0	50,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN196 SPOT							0.00	0	0
Total For CLN196							0.00	0	0
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 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
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 20/10/2016 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 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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,000,000
Total CLN248 SPOT							0.00	0	1,000,000
Total For CLN248							0.00	0	1,000,000
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		200,000,000,000.00		2,000,000	1,000,000
Total CLN252 SPOT						200,000,000,000.00		2,000,000	1,000,000
Total For CLN252						200,000,000,000.00		2,000,000	1,000,000
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		200,000,000,000.00		2,000,000	1,000,000
Total CLN254 SPOT						200,000,000,000.00		2,000,000	1,000,000
Total For CLN254						200,000,000,000.00		2,000,000	1,000,000
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000,000.00	2,000,000	1,000,000
Total CLN256 SPOT							200,000,000,000.00	2,000,000	1,000,000
Total For CLN256							200,000,000,000.00	2,000,000	1,000,000
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			200,000,000,000.00	2,000,000	1,000,000
Total CLN260 SPOT							200,000,000,000.00	2,000,000	1,000,000
Total For CLN260							200,000,000,000.00	2,000,000	1,000,000
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
CLN26 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN263 SPOT							0.00	0	0
Total For CLN263							0.00	0	0
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
CLN26 On 02/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN265 SPOT							0.00	0	0
Total For CLN265							0.00	0	0
CLN26 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN266 SPOT							0.00	0	0
Total For CLN266							0.00	0	0
CLN26 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN267 SPOT							0.00	0	0
Total For CLN267							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	400,000
Total CLN51 SPOT							0.00	0	400,000
Total For CLN51							0.00	0	400,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
CLNFC On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF07 SPOT							0.00	0	0
Total For CLNF07							0.00	0	0
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ02 SPOT							0.00	0	0
Total For COJ02							0.00	0	0
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
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			0.00	0	52,210,000
Total COJ04 SPOT							0.00	0	52,210,000
Total For COJ04							0.00	0	52,210,000
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	325,000,000
Total COJ05 SPOT							0.00	0	325,000,000
Total For COJ05							0.00	0	325,000,000
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	3,100,000
Total COJ06 SPOT						3,000,000,000,000.00		30,000,000	3,100,000
Total For COJ06						3,000,000,000,000.00		30,000,000	3,100,000
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
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	25,000,000
Total CPL003 SPOT							0.00	0	25,000,000
Total For CPL003							0.00	0	25,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CPL005 SPOT							0.00	0	0
Total For CPL005							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 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 02/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG31 SPOT							0.00	0	0
Total For DENG31							0.00	0	0
DENG: On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG32 SPOT							0.00	0	0
Total For DENG32							0.00	0	0
DENG: On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG33 SPOT							0.00	0	0
Total For DENG33							0.00	0	0
DENG: On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG34 SPOT							0.00	0	0
Total For DENG34							0.00	0	0
DENG: On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG35 SPOT							0.00	0	0
Total For DENG35							0.00	0	0
DRD0: On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	19,000,000
Total DV21 SPOT							0.00	0	19,000,000
Total For DV21							0.00	0	19,000,000
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			0.00	0	77,400,000
Total DV22 SPOT							0.00	0	77,400,000
Total For DV22							0.00	0	77,400,000
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			0.00	0	124,200,000
Total DV23 SPOT							0.00	0	124,200,000
Total For DV23							0.00	0	124,200,000
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000
Total DVF12 SPOT						3,000,000,000,000.00		30,000,000	15,000,000
Total For DVF12						3,000,000,000,000.00		30,000,000	15,000,000
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			0.00	0	15,160,000
Total E170 SPOT							0.00	0	15,160,000
Total For E170							0.00	0	15,160,000
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	80,000,000
Total EL15 SPOT							0.00	0	80,000,000
Total For EL15							0.00	0	80,000,000
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EMM01 SPOT							0.00	0	0
Total For EMM01							0.00	0	0
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total EMM02 SPOT							0.00	0	0
Total For EMM02							0.00	0	0
EMM0 On 04/05/2024 Spot Bond			8.00000	8.00000			0.00	0	0
Total EMM03 SPOT							0.00	0	0
Total For EMM03							0.00	0	0
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
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
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
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			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EQ175U SPOT							0.00	0	0
Total For EQ175U							0.00	0	0
EQ177 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ177U SPOT							0.00	0	0
Total For EQ177U							0.00	0	0
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
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
EQS05 On 25/04/2017 Spot Bond			100.00000	100.00000		31,200,000,000,000.00	312,000,000	900,000,000	
Total EQS05 SPOT						31,200,000,000,000.00	312,000,000	900,000,000	
Total For EQS05						31,200,000,000,000.00	312,000,000	900,000,000	
ERS37 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
ERS37 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
ERS3E 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
ERS3E 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ERSA 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
ERSA 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
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		400,000,000,000.00		4,000,000	46,700,000
Total ES15 SPOT						400,000,000,000.00		4,000,000	46,700,000
Total For ES15						400,000,000,000.00		4,000,000	46,700,000
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			0.00	0	466,730,000
Total ES18 SPOT							0.00	0	466,730,000
Total For ES18							0.00	0	466,730,000
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			0.00	0	44,000,000
Total ES23 SPOT							0.00	0	44,000,000
Total For ES23							0.00	0	44,000,000
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000		23,550,000,000.00		3,000,000	16,827,000
Total ES26 SPOT						23,550,000,000.00		3,000,000	16,827,000
Total For ES26						23,550,000,000.00		3,000,000	16,827,000
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000		1,635,000,000.00		218,000	271,429,115

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33 SPOT							1,635,000,000.00	218,000	271,429,115
Total For ES33							1,635,000,000.00	218,000	271,429,115
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
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			0.00	0	4,800,000
Total FRB03 SPOT							0.00	0	4,800,000
Total For FRB03							0.00	0	4,800,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRBC21 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
FRBC22 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
FRBI01 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
FRBI04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI04 SPOT							0.00	0	0
Total For FRBI04							0.00	0	0
FRBI22 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
FRBI23 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
FRBI28 On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC100 SPOT							0.00	0	0
Total For FRC100							0.00	0	0
FRC1C 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
FRC1C 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
FRC1C 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
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
FRC1C On 03/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC107 SPOT							0.00	0	0
Total For FRC107							0.00	0	0
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000
Total FRC108 SPOT						10,000,000,000,000.00		100,000,000	100,000,000
Total For FRC108						10,000,000,000,000.00		100,000,000	100,000,000
FRC1C On 20/06/2017 Spot Bond			100.00000	100.00000		5,500,000,000,000.00		55,000,000	55,000,000
Total FRC109 SPOT						5,500,000,000,000.00		55,000,000	55,000,000
Total For FRC109						5,500,000,000,000.00		55,000,000	55,000,000
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,218,920,600,000.00	12,189,206	6,094,603
Total FRC17 SPOT							1,218,920,600,000.00	12,189,206	6,094,603
Total For FRC17							1,218,920,600,000.00	12,189,206	6,094,603
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
FRC40 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
FRC46 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
FRC55 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC57 SPOT							0.00	0	0
Total For FRC57							0.00	0	0
FRC55 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
FRC66 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
FRC68 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
FRC69 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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	10,000
Total FRE2A2 SPOT							0.00	0	10,000
Total For FRE2A2							0.00	0	10,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2E 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
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
FRJ15 On 04/04/2015 Spot Bond			100.00000	100.00000			0.00	0	100,000,000
Total FRJ15 SPOT							0.00	0	100,000,000
Total For FRJ15							0.00	0	100,000,000
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	72,556
Total FRJ16 SPOT							0.00	0	72,556
Total For FRJ16							0.00	0	72,556
FRJ17 On 04/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRJ17 SPOT							0.00	0	0
Total For FRJ17							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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
Total FRS66 SPOT							0.00	0	0
Total For FRS66							0.00	0	0
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			0.00	0	0
Total FRX15 SPOT							0.00	0	0
Total For FRX15							0.00	0	0
FRX16 On 15/09/2016 Spot Bond			9.00000	9.00000			0.00	0	0
Total FRX16 SPOT							0.00	0	0
Total For FRX16							0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.00000	8.00000			0.00	0	30,000,000
Total FRX17 SPOT							0.00	0	30,000,000
Total For FRX17							0.00	0	30,000,000
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
FRX19 On 15/11/2019 Spot Bond			9.00000	9.00000			0.00	0	4,400,000
Total FRX19 SPOT							0.00	0	4,400,000
Total For FRX19							0.00	0	4,400,000
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
GFC03 On 10/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total GFC03 SPOT							0.00	0	0
Total For GFC03							0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.48500	9.48500			0.00	0	0
Total GFC04 SPOT							0.00	0	0
Total For GFC04							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
GPT14 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GPT14 SPOT							0.00	0	0
Total For GPT14							0.00	0	0
GPT14 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
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
GRB87 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRB87 SPOT							0.00	0	0
Total For GRB87							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
GRD171 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD171 SPOT							0.00	0	0
Total For GRD171							0.00	0	0
GRD172 On 18/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRD172 SPOT							0.00	0	0
Total For GRD172							0.00	0	0
GRDB 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
GRDC 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
GRN1 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
GRN1 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
GRN1 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
GRN1 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
GRT0 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
GRT0 On 13/05/2016 Spot Bond			100.00000	100.00000		5,000,000,000,000.00	0.00	50,000,000	25,000,000
Total GRT02 SPOT						5,000,000,000,000.00	0.00	50,000,000	25,000,000
Total For GRT02						5,000,000,000,000.00	0.00	50,000,000	25,000,000
GRT0 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
GRT0 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			199,400,000,000.00	1,994,000	4,000,000
Total GRT05 SPOT							199,400,000,000.00	1,994,000	4,000,000
Total For GRT05							199,400,000,000.00	1,994,000	4,000,000
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
HMS1 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
HMS1 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
HMS1 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
HMS1 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
HMS1 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
HMS1 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
HMS1 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
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1C2 SPOT							0.00	0	0
Total For HMS1C2							0.00	0	0
HMS1 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
HMS1 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
HMS1 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
HMS1 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
HMS1 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
HMS1 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
HMS1 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
HMS1 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
HMS1 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
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1E4 SPOT							0.00	0	0
Total For HMS1E4							0.00	0	0
HMS1I 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
HMS1I 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			0.00	0	26,000,000
Total HWAY20 SPOT							0.00	0	26,000,000
Total For HWAY20							0.00	0	26,000,000
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			0.00	0	20,800,000
Total HWAY34 SPOT							0.00	0	20,800,000
Total For HWAY34							0.00	0	20,800,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,400,000,000,000.00	24,000,000	12,000,000	12,000,000
Total IBL09 SPOT						2,400,000,000,000.00	24,000,000	12,000,000	12,000,000
Total For IBL09						2,400,000,000,000.00	24,000,000	12,000,000	12,000,000
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000		1,200,000,000,000.00	12,000,000	12,000,000	12,000,000
Total IBL11 SPOT						1,200,000,000,000.00	12,000,000	12,000,000	12,000,000
Total For IBL11						1,200,000,000,000.00	12,000,000	12,000,000	12,000,000
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000		0.00	0	0	0
Total IBL12 SPOT						0.00	0	0	0
Total For IBL12						0.00	0	0	0
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000		0.00	0	0	0
Total IBL13 SPOT						0.00	0	0	0
Total For IBL13						0.00	0	0	0
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000		0.00	0	0	0
Total IBL14 SPOT						0.00	0	0	0
Total For IBL14						0.00	0	0	0
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000		0.00	0	0	0
Total IBL15 SPOT						0.00	0	0	0
Total For IBL15						0.00	0	0	0
IBL18 On 10/12/2013 Spot Bond			100.00000	100.00000		0.00	0	0	0
Total IBL18 SPOT						0.00	0	0	0
Total For IBL18						0.00	0	0	0
IBL19 On 15/03/2014 Spot Bond			100.00000	100.00000		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IBL37 On 02/04/2015 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
Total IBL37 SPOT							0.00	0	1,000,000
Total For IBL37							0.00	0	1,000,000
IBL38 On 02/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL38 SPOT							0.00	0	0
Total For IBL38							0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.76500	8.76500			0.00	0	0
Total IBL39 SPOT							0.00	0	0
Total For IBL39							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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IND227 SPOT							0.00	0	0
Total For IND227							0.00	0	0
IND227 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
IND228 On 17/07/2012 Spot Bond			100.00000	100.00000		1,500,000,000,000.00		15,000,000	15,000,000
Total IND229 SPOT						1,500,000,000,000.00		15,000,000	15,000,000
Total For IND229						1,500,000,000,000.00		15,000,000	15,000,000
IND229 On 24/07/2012 Spot Bond			100.00000	100.00000			0.00	0	100,000,000
Total IND230 SPOT							0.00	0	100,000,000
Total For IND230							0.00	0	100,000,000
IND230 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
IND231 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
IND232 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
IND233 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
IND234 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
IND235 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
IND236 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IND237 SPOT							0.00	0	0
Total For IND237							0.00	0	0
IND237 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
IND238 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
IND239 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
IND240 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
IND241 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
IND242 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
IND243 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
IND244 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
IND245 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
IND246 On 20/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IND247 SPOT							0.00	0	0
Total For IND247							0.00	0	0
IND247 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
IND248 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
IND249 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
ING100 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
ING101 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
ING111 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
ING114 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
ING115 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
ING126 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
ING127 On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING15 On 03/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING154 SPOT							0.00	0	0
Total For ING154							0.00	0	0
ING15 On 19/09/2012 Spot Bond			100.00000	100.00000		26,000,000,000,000.00	260,000,000	260,000,000	260,000,000
Total ING155 SPOT						26,000,000,000,000.00	260,000,000	260,000,000	260,000,000
Total For ING155						26,000,000,000,000.00	260,000,000	260,000,000	260,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
IPF01 On 13/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPF01 SPOT							0.00	0	0
Total For IPF01							0.00	0	0
IPF02 On 13/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPF02 SPOT							0.00	0	0
Total For IPF02							0.00	0	0
IPF03 On 13/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF03 SPOT							0.00	0	0
Total For IPF03							0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.80000	8.80000			0.00	0	0
Total IPF06 SPOT							0.00	0	0
Total For IPF06							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	1,000,000
Total IPL6 SPOT							0.00	0	1,000,000
Total For IPL6							0.00	0	1,000,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV017 SPOT							0.00	0	0
Total For IV017							0.00	0	0
IV019 On 31/03/2028 Spot Bond			2.60000	2.60000			0.00	0	0
Total IV019 SPOT							0.00	0	0
Total For IV019							0.00	0	0
IV022 On 02/04/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV022 SPOT							0.00	0	0
Total For IV022							0.00	0	0
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000		5,000,000,000,000.00	50,000,000	25,000,000	
Total IV04 SPOT						5,000,000,000,000.00	50,000,000	25,000,000	
Total For IV04						5,000,000,000,000.00	50,000,000	25,000,000	
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 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 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
IVA21 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
IVA21 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA225 On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA225 SPOT							0.00	0	0
Total For IVA225							0.00	0	0
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		1,500,000,000,000.00		15,000,000	15,000,000
Total IVA228 SPOT						1,500,000,000,000.00		15,000,000	15,000,000
Total For IVA228						1,500,000,000,000.00		15,000,000	15,000,000
IVA229 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVC003 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
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
KSB004 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
KSB005 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
KSP003 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
KSP004 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	7,700,000
Total LGL1 SPOT						1,200,000,000,000.00		12,000,000	7,700,000
Total For LGL1						1,200,000,000,000.00		12,000,000	7,700,000
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
MAQ0 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
MAQ0 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
MAQ0 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MAQ013 SPOT							0.00	0	0
Total For MAQ013							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	200,000
Total MBF024 SPOT							0.00	0	200,000
Total For MBF024							0.00	0	200,000
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF025 SPOT							0.00	0	0
Total For MBF025							0.00	0	0
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
MBF02 On 16/04/2015 Spot Bond			100.00000	100.00000			0.00	0	133,350,000
Total MBF028 SPOT							0.00	0	133,350,000
Total For MBF028							0.00	0	133,350,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MBP21 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
MBP22 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
MBP23 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
MBP24 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
MBP25 On 22/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP25U SPOT							0.00	0	0
Total For MBP25U							0.00	0	0
MBSA On 16/04/2019 Spot Bond			8.00000	8.00000			0.00	0	0
Total MBSA01 SPOT							0.00	0	0
Total For MBSA01							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
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
MEFS 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
MEFS On 05/01/2019 Spot Bond			9.34000	9.34000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	96,000,000
Total MET01 SPOT							0.00	0	96,000,000
Total For MET01							0.00	0	96,000,000
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	15,900,000
Total MGL01 SPOT							0.00	0	15,900,000
Total For MGL01							0.00	0	15,900,000
MTN0 On 13/07/2014 Spot Bond			100.00000	100.00000			0.00	0	2,100,000
Total MTN02 SPOT							0.00	0	2,100,000
Total For MTN02							0.00	0	2,100,000
MTN0 On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	9,700,000
Total MTN03 SPOT							0.00	0	9,700,000
Total For MTN03							0.00	0	9,700,000
MTN0 On 13/07/2017 Spot Bond			100.00000	100.00000			0.00	0	3,700,000
Total MTN04 SPOT							0.00	0	3,700,000
Total For MTN04							0.00	0	3,700,000
MTN0 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	0
Total N4A305 SPOT							0.00	0	0
Total For N4A305							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	200,000
Total N4A402 SPOT							0.00	0	200,000
Total For N4A402							0.00	0	200,000
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
N4C50 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			98,600,000,000.00	986,000	6,000,000
Total NBK13B SPOT							98,600,000,000.00	986,000	6,000,000
Total For NBK13B							98,600,000,000.00	986,000	6,000,000
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			0.00	0	8,100,000
Total NBK2A SPOT							0.00	0	8,100,000
Total For NBK2A							0.00	0	8,100,000
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
NBK3/ On 09/09/2019 Spot Bond			100.00000	100.00000			0.00	0	6,000,000
Total NBK3A SPOT							0.00	0	6,000,000
Total For NBK3A							0.00	0	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	9,400,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK6A SPOT							0.00	0	9,400,000
Total For NBK6A							0.00	0	9,400,000
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
NBK8F 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
NBK9F On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	9,200,000
Total NBK9A SPOT							0.00	0	9,200,000
Total For NBK9A							0.00	0	9,200,000
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
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	120,000,000
Total NBK11 SPOT							0.00	0	120,000,000
Total For NBK11							0.00	0	120,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN# 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
NCLN# 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
NCLN# 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
NCLN# On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN66 SPOT							0.00	0	0
Total For NCLN66							0.00	0	0
NCLN6 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
NCLN6 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
NCLN6 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
NCLN7 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
NCLN7 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
NCLN7 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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	4,500,000
Total NED8 SPOT							0.00	0	4,500,000
Total For NED8							0.00	0	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
NEDH 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
NEDH 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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1 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
NQF1 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
NQF1 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
NQF1E 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
NQF1E On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	30,000,000
Total NRA013 SPOT							0.00	0	30,000,000
Total For NRA013							0.00	0	30,000,000
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	122,800,000
Total NRA014 SPOT							0.00	0	122,800,000
Total For NRA014							0.00	0	122,800,000
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			0.00	0	0
Total NRA022 SPOT							0.00	0	0
Total For NRA022							0.00	0	0
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
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			0.00	0	4,400,000
Total NRA028 SPOT							0.00	0	4,400,000
Total For NRA028							0.00	0	4,400,000
NTC0E 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
NTC0E 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
NTC1C On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
OCT1E 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
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
OCT1E 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			0.00	0	88,400,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML01 SPOT							0.00	0	88,400,000
Total For OML01							0.00	0	88,400,000
OTCA 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
OTCA 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
OTCA 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
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA07 SPOT							0.00	0	0
Total For OTCA07							0.00	0	0
OTCA 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
OTCA 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
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
PBET 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0
Total PR2A1F SPOT							0.00	0	0
Total For PR2A1F							0.00	0	0
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
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
PR2A5 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
PR2A6 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2B5 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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0
Total PRM1A4 SPOT							0.00	0	0
Total For PRM1A4							0.00	0	0
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
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			6.52000	6.44500		98,129,051,360,000.00	15,050,468,000	15,453,464,921	
Total R157 SPOT						98,129,051,360,000.00	15,050,468,000	15,453,464,921	
Total For R157						98,129,051,360,000.00	15,050,468,000	15,453,464,921	
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.17000	8.08500		76,207,750,180,000.00	9,327,754,000	10,645,001,769	
Total R186 SPOT						76,207,750,180,000.00	9,327,754,000	10,645,001,769	
Total For R186						76,207,750,180,000.00	9,327,754,000	10,645,001,769	
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			215.24007	215.20193		473,528,154,000.00	2,200,000	1,503,100,000	
Total R189 SPOT						473,528,154,000.00	2,200,000	1,503,100,000	
Total For R189						473,528,154,000.00	2,200,000	1,503,100,000	
R197 On 07/12/2023 Spot Bond			1.85000	1.87000		1,002,887,142,300.00	542,101,158	769,439,271	
Total R197 SPOT						1,002,887,142,300.00	542,101,158	769,439,271	
Total For R197						1,002,887,142,300.00	542,101,158	769,439,271	
R201 On 21/12/2014 Spot Bond			5.87000	5.79500		16,244,638,000,000.00	2,767,400,000	4,358,399,000	
Total R201 SPOT						16,244,638,000,000.00	2,767,400,000	4,358,399,000	
Total For R201						16,244,638,000,000.00	2,767,400,000	4,358,399,000	
R202 On 07/12/2033 Spot Bond			2.28000	2.24000		1,692,305,718,000.00	742,239,350	1,412,361,000	
Total R202 SPOT						1,692,305,718,000.00	742,239,350	1,412,361,000	
Total For R202						1,692,305,718,000.00	742,239,350	1,412,361,000	
R203 On 15/09/2017 Spot Bond			7.06500	7.00500		44,939,652,525,000.00	6,360,885,000	8,300,673,644	
Total R203 SPOT						44,939,652,525,000.00	6,360,885,000	8,300,673,644	
Total For R203						44,939,652,525,000.00	6,360,885,000	8,300,673,644	
R204 On 21/12/2018 Spot Bond			7.36000	7.30500		35,179,591,488,000.00	4,779,835,800	5,180,738,294	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 SPOT							35,179,591,488,000.00	4,779,835,800	5,180,738,294
Total For R204							35,179,591,488,000.00	4,779,835,800	5,180,738,294
R206 On 15/01/2014 Spot Bond			5.64000	5.56500			6,017,880,000,000.00	1,067,000,000	4,942,003,000
Total R206 SPOT							6,017,880,000,000.00	1,067,000,000	4,942,003,000
Total For R206							6,017,880,000,000.00	1,067,000,000	4,942,003,000
R207 On 15/01/2020 Spot Bond			7.58000	7.50500			15,933,314,632,000.00	2,102,020,400	6,160,099,000
Total R207 SPOT							15,933,314,632,000.00	2,102,020,400	6,160,099,000
Total For R207							15,933,314,632,000.00	2,102,020,400	6,160,099,000
R208 On 31/03/2021 Spot Bond			7.69000	7.60500			25,409,569,457,000.00	3,304,235,300	10,019,283,191
Total R208 SPOT							25,409,569,457,000.00	3,304,235,300	10,019,283,191
Total For R208							25,409,569,457,000.00	3,304,235,300	10,019,283,191
R209 On 31/03/2036 Spot Bond			8.70000	8.60000			21,758,700,000,000.00	2,501,000,000	10,218,455,000
Total R209 SPOT							21,758,700,000,000.00	2,501,000,000	10,218,455,000
Total For R209							21,758,700,000,000.00	2,501,000,000	10,218,455,000
R210 On 31/03/2028 Spot Bond			2.25000	2.21000			369,225,000,000.00	164,100,000	1,160,550,000
Total R210 SPOT							369,225,000,000.00	164,100,000	1,160,550,000
Total For R210							369,225,000,000.00	164,100,000	1,160,550,000
R211 On 31/01/2017 Spot Bond			0.68000	0.62000			10,200,000,000.00	15,000,000	2,682,695,000
Total R211 SPOT							10,200,000,000.00	15,000,000	2,682,695,000
Total For R211							10,200,000,000.00	15,000,000	2,682,695,000
R212 On 31/01/2022 Spot Bond			1.87000	1.83000			329,120,000,000.00	176,000,000	1,857,700,000
Total R212 SPOT							329,120,000,000.00	176,000,000	1,857,700,000
Total For R212							329,120,000,000.00	176,000,000	1,857,700,000
R213 On 28/02/2031 Spot Bond			8.54500	8.45000			43,613,252,750,000.00	5,103,950,000	3,292,118,006
Total R213 SPOT							43,613,252,750,000.00	5,103,950,000	3,292,118,006
Total For R213							43,613,252,750,000.00	5,103,950,000	3,292,118,006
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			18,321,355,000,000.00	2,818,670,000	4,101,501,000
Total R214 SPOT							18,321,355,000,000.00	2,818,670,000	4,101,501,000
Total For R214							18,321,355,000,000.00	2,818,670,000	4,101,501,000
R222C On 15/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RCSC1 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
RDFB1 On 30/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total RDFB01 SPOT							0.00	0	0
Total For RDFB01							0.00	0	0
RDFC1 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RES06 SPOT							0.00	0	0
Total For RES06							0.00	0	0
RES06 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
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
RP006 On 30/04/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP006 SPOT							0.00	0	0
Total For RP006							0.00	0	0
RP007 On 30/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP007 SPOT							0.00	0	0
Total For RP007							0.00	0	0
RP008 On 30/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RP008 SPOT							0.00	0	0
Total For RP008							0.00	0	0
RPG0 ¹ 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
RPG0 ¹ 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
RPG0 ² 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
RPP01 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
RPP0 ² 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
RPP0 ³ 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
RPP04 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
RPP0 ⁵ 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
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			3,638,000,000,000.00	36,380,000	18,190,000
Total RW02 SPOT							3,638,000,000,000.00	36,380,000	18,190,000
Total For RW02							3,638,000,000,000.00	36,380,000	18,190,000
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	17,500,000
Total SBK7 SPOT							0.00	0	17,500,000
Total For SBK7							0.00	0	17,500,000
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			0.00	0	2,400,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK8 SPOT							0.00	0	2,400,000
Total For SBK8							0.00	0	2,400,000
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			0.00	0	6,900,000
Total SBK9 SPOT							0.00	0	6,900,000
Total For SBK9							0.00	0	6,900,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN34 SPOT							0.00	0	0
Total For SBN34							0.00	0	0
SBN3 [€] 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
SBN3 [€] 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
SBN4 [€] 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
SBN4 [€] 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
SBN4 [€] 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
SBN5 [€] 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
SBN5 [€] 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
SBN5 [€] 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
SBR0 [€] 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
SBS1 [€] On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
Total SBS4 SPOT							0.00	0	0
Total For SBS4							0.00	0	0
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS7 SPOT							0.00	0	0
Total For SBS7							0.00	0	0
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	2,700,000
Total SBS9 SPOT							0.00	0	2,700,000
Total For SBS9							0.00	0	2,700,000
SBS11 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS10 SPOT							0.00	0	0
Total For SBS10							0.00	0	0
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBSI11 SPOT							0.00	0	0
Total For SBSI11							0.00	0	0
SBSI1: On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI12 SPOT							0.00	0	0
Total For SBSI12							0.00	0	0
SCM1: 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
SCM2: 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
SCM2: 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
SCM2: 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
SCM2: 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
SHPC: On 03/04/2017 Spot Bond			6.50000	6.50000			26,000,000,000.00	4,000,000	2,000,000
Total SHPCBU SPOT							26,000,000,000.00	4,000,000	2,000,000
Total For SHPCBU							26,000,000,000.00	4,000,000	2,000,000
SHS01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
Total SLI1 SPOT							0.00	0	0
Total For SLI1							0.00	0	0
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			97,700,000,000,000.00	977,000,000	821,000,000
Total SPDA3 SPOT							97,700,000,000,000.00	977,000,000	821,000,000
Total For SPDA3							97,700,000,000,000.00	977,000,000	821,000,000
SPDA4 On 21/08/2017 Spot Bond			100.00000	100.00000			102,900,000,000,000.00	1,029,000,000	679,000,000
Total SPDA4 SPOT							102,900,000,000,000.00	1,029,000,000	679,000,000
Total For SPDA4							102,900,000,000,000.00	1,029,000,000	679,000,000
SSA01 On 28/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSA01 SPOT							0.00	0	0
Total For SSA01							0.00	0	0
SSA02 On 20/04/2015 Spot Bond			100.00000	100.00000			0.00	0	9,000,000
Total SSA02 SPOT							0.00	0	9,000,000
Total For SSA02							0.00	0	9,000,000
SSN0C 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
SSN0C 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
SSN0C On 25/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSN003 SPOT							0.00	0	0
Total For SSN003							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
SYN89 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
SYN89 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
SYN89 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SYN894 SPOT							0.00	0	0
Total For SYN894							0.00	0	0
SYN89 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
SYN89 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
SYN89 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
SYN89 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
SYN90 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
SYN90 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
SYN90 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
SYN90 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
SYN90 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
SYN90 On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SYN908 SPOT							0.00	0	0
Total For SYN908							0.00	0	0
SYN9C On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN909 SPOT							0.00	0	0
Total For SYN909							0.00	0	0
SYN91 On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN910 SPOT							0.00	0	0
Total For SYN910							0.00	0	0
SYN91 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN911 SPOT							0.00	0	0
Total For SYN911							0.00	0	0
SYN91 On 18/05/2012 Spot Bond			100.00000	100.00000		7,800,000,000,000.00		78,000,000	78,000,000
Total SYN912 SPOT						7,800,000,000,000.00		78,000,000	78,000,000
Total For SYN912						7,800,000,000,000.00		78,000,000	78,000,000
SYN91 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN913 SPOT							0.00	0	0
Total For SYN913							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
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS06 SPOT							0.00	0	0
Total For TFS06							0.00	0	0
TFS68 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
Total TFS93 SPOT							0.00	0	0
Total For TFS93							0.00	0	0
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
TFS95 On 25/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TFS95 SPOT							0.00	0	0
Total For TFS95							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	20,000
Total THE7A3 SPOT							0.00	0	20,000
Total For THE7A3							0.00	0	20,000
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		40,000,000,000.00	0.00	400,000	200,000
Total THE8A2 SPOT						40,000,000,000.00		400,000	200,000
Total For THE8A2						40,000,000,000.00		400,000	200,000
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
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	3,000,000
Total TL15 SPOT							0.00	0	3,000,000
Total For TL15							0.00	0	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		800,000,000,000.00		8,000,000	1,024,000,000
Total TN17 SPOT						800,000,000,000.00		8,000,000	1,024,000,000
Total For TN17						800,000,000,000.00		8,000,000	1,024,000,000
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	230,700,000
Total TN20 SPOT						2,000,000,000,000.00		20,000,000	230,700,000
Total For TN20						2,000,000,000,000.00		20,000,000	230,700,000
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000		70,000,000,000,000.00		700,000,000	298,200,000
Total TN23 SPOT						70,000,000,000,000.00		700,000,000	298,200,000
Total For TN23						70,000,000,000,000.00		700,000,000	298,200,000
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000		8,000,000,000,000.00		80,000,000	176,000,000
Total TN25 SPOT						8,000,000,000,000.00		80,000,000	176,000,000
Total For TN25						8,000,000,000,000.00		80,000,000	176,000,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			0.00	0	19,000,000
Total TN27 SPOT							0.00	0	19,000,000
Total For TN27							0.00	0	19,000,000
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
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0
Total UG21 SPOT							0.00	0	0
Total For UG21							0.00	0	0
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
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
UTR4C 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
VIP1C: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOD0 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
VOD0 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
VOYT 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			0.00	0	501,000,000
Total WS04 SPOT							0.00	0	501,000,000
Total For WS04							0.00	0	501,000,000
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000		1,462,100,000,000.00		14,621,000	51,221,000
Total WS05 SPOT						1,462,100,000,000.00		14,621,000	51,221,000
Total For WS05						1,462,100,000,000.00		14,621,000	51,221,000
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	37,000,000
Total WSP2 SPOT							0.00	0	37,000,000
Total For WSP2							0.00	0	37,000,000
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
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	604,403,815
Total WSP5 SPOT							0.00	0	604,403,815
Total For WSP5							0.00	0	604,403,815
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
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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							959,388,827,006,300.00	62,391,213,214	102,308,787,988
Total for SPOT :							959,388,827,006,300.00	62,391,213,214	102,308,787,988
Total Futures							959,390,199,825,875.00	62,391,213,719	102,309,033,169
Total Options							0.00	2,000	53,486
Grand Total:							959,390,199,825,875.00	62,391,215,719	102,309,086,655