



Interest Rates Daily MTM Report

Daily summary for: 08/06/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 28/06/2012 Any day expiry			8.45510	8.32560		20.42	0.00	0	2,360
Total ANY DAY EXPIRY DAAH \$ Future							0.00	0	2,360
ANY D On 28/06/2012 Any day expiry	8.50	Call		98.00000	143,000	20.83	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.50	Put		272.00000	188,000	20.83	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.51	Call		96.00000	140,000	20.91	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.51	Put		280.00000	195,000	20.91	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.49	Call		101.00000	147,000	20.75	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.49	Put		265.00000	182,000	20.75	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.25	Put		118.00000	71,000	19.44	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.25	Call		194.00000	276,000	19.44	0.00	0	0
ANY D On 28/06/2012 Any day expiry	7.40	Call		927.00000	1,056,000	23.45	0.00	0	0
ANY D On 28/06/2012 Any day expiry	7.40	Put		1.00000	1,000	23.45	0.00	0	0
Total ANY DAY EXPIRY DAAH \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	2,360
DAUS On 29/06/2012 Any day expiry			8.45640	8.32690		20.53	0.00	0	0
DAUS On 31/07/2012 Any day expiry			8.49690	8.36680		20.62	0.00	0	0
DAUS On 31/08/2012 Any day expiry			8.53540	8.40440		20.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry			8.56900	8.43710		20.77	0.00	0	0
DAUS	On	31/10/2012	Any day expiry			8.60780	8.47500		20.84	0.00	0	0
DAUS	On	30/11/2012	Any day expiry			8.64300	8.50950		20.93	0.00	0	0
DAUS	On	27/12/2012	Any day expiry			8.67370	8.53960		20.80	0.00	0	0
Total DAUS Future										0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.75	Call		587.00000	713,000	20.57	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.75	Put		10.00000	7,000	20.57	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.76	Call		578.00000	703,000	20.50	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.76	Put		11.00000	7,000	20.50	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.74	Call		597.00000	722,000	20.64	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.74	Put		10.00000	6,000	20.64	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.40	Call		929.00000	1,058,000	23.19	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.40	Put		2.00000	2,000	23.19	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.25	Put		122.00000	75,000	19.53	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.25	Call		199.00000	281,000	19.53	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.72	Call		616.00000	742,000	20.77	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.72	Put		9.00000	6,000	20.77	0.00	0	5,480
DAUS	On	29/06/2012	Any day expiry	8.51	Put		283.00000	199,000	21.01	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.51	Call		100.00000	145,000	21.01	0.00	0	5,480
DAUS	On	31/07/2012	Any day expiry	7.80	Call		609.00000	724,000	17.71	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.80	Put		42.00000	27,000	17.71	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.81	Call		601.00000	715,000	17.73	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.81	Put		44.00000	28,000	17.73	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.79	Call		617.00000	732,000	17.68	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.79	Put		40.00000	25,000	17.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/07/2012	Any day expiry	7.40	Call		975.00000	1,104,000	19.23	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.40	Put		8.00000	7,000	19.23	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.25	Put		194.00000	141,000	19.26	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.25	Call		311.00000	388,000	19.26	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.72	Call		677.00000	795,000	17.51	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.72	Put		30.00000	18,000	17.51	0.00	0	4,800
DAUS	On	31/07/2012	Any day expiry	8.51	Put		350.00000	274,000	20.68	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.51	Call		207.00000	261,000	20.68	0.00	0	4,800
DAUS	On	31/08/2012	Any day expiry	7.85	Call		641.00000	748,000	18.05	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.85	Put		87.00000	63,000	18.05	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.86	Call		633.00000	740,000	18.08	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.86	Put		89.00000	65,000	18.08	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.84	Call		648.00000	756,000	18.02	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.84	Put		84.00000	61,000	18.02	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,026.00000	1,153,000	18.87	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.40	Put		22.00000	18,000	18.87	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.25	Put		243.00000	190,000	19.42	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.25	Call		397.00000	475,000	19.42	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.72	Call		742.00000	856,000	17.72	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.72	Put		58.00000	41,000	17.72	0.00	0	6,170
DAUS	On	31/08/2012	Any day expiry	8.51	Put		396.00000	325,000	20.70	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.51	Call		290.00000	350,000	20.70	0.00	0	6,170
DAUS	On	28/09/2012	Any day expiry	7.90	Call		664.00000	768,000	18.24	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.90	Put		127.00000	99,000	18.24	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.91	Call		658.00000	761,000	18.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.91	Put		131.00000	102,000	18.26	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.89	Call		671.00000	776,000	18.22	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.89	Put		124.00000	97,000	18.22	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,072.00000	1,197,000	18.48	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.40	Put		35.00000	28,000	18.48	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	8.25	Put		275.00000	223,000	19.39	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	8.25	Call		462.00000	542,000	19.39	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.72	Call		796.00000	909,000	17.83	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.72	Put		79.00000	60,000	17.83	0.00	0	7,540
DAUS	On	28/09/2012	Any day expiry	8.51	Put		428.00000	360,000	20.59	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	8.51	Call		355.00000	419,000	20.59	0.00	0	7,540
DAUS	On	31/10/2012	Any day expiry	7.90	Call		731.00000	832,000	18.20	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.90	Put		156.00000	124,000	18.20	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.91	Call		724.00000	825,000	18.22	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.91	Put		159.00000	127,000	18.22	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.89	Call		737.00000	839,000	18.17	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.89	Put		152.00000	121,000	18.17	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,124.00000	1,247,000	18.09	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.40	Put		49.00000	39,000	18.09	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	8.25	Put		306.00000	253,000	19.26	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	8.25	Call		531.00000	611,000	19.26	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.72	Call		857.00000	969,000	17.86	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.72	Put		102.00000	81,000	17.86	0.00	0	8,220
DAUS	On	31/10/2012	Any day expiry	8.51	Call		424.00000	490,000	20.43	0.00	0	8,220
DAUS	On	31/10/2012	Any day expiry	8.51	Put		459.00000	392,000	20.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	8.50	Call		488.00000	554,000	20.26	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.50	Put		479.00000	411,000	20.26	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.51	Call		484.00000	550,000	20.31	0.00	0	8,440
DAUS	On	30/11/2012	Any day expiry	8.51	Put		485.00000	417,000	20.31	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.49	Call		491.00000	558,000	20.22	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.49	Put		472.00000	405,000	20.22	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	7.72	Call		911.00000	1,023,000	17.93	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	7.72	Put		122.00000	100,000	17.93	0.00	0	8,440
DAUS	On	27/12/2012	Any day expiry	8.50	Call		537.00000	605,000	20.16	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.50	Put		497.00000	431,000	20.16	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.51	Call		533.00000	601,000	20.20	0.00	0	7,530
DAUS	On	27/12/2012	Any day expiry	8.51	Put		503.00000	437,000	20.20	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.49	Call		541.00000	609,000	20.12	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.49	Put		491.00000	425,000	20.12	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	7.72	Call		956.00000	1,068,000	17.88	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	7.72	Put		136.00000	114,000	17.88	0.00	0	7,530
Total DAUS Option										0.00	0	96,360
Total For DAUS										0.00	0	96,360
Total for Any day expiry										0.00	0	98,720
CF CA	On	18/06/2012	Can-Do Future			0.41260	0.31900			0.00	0	2,835
Total CF CANDO CAAZ Future										0.00	0	2,835
Total For CF CANDO CAAZ										0.00	0	2,835
CF CA	On	18/06/2012	Can-Do Future				0.00000			0.00	0	0
Total CF CANDO CABA Future										0.00	0	0
Total For CF CANDO CABA										0.00	0	0
CF CA	On	18/06/2012	Can-Do Future				0.00020			0.00	0	8,000
Total CF CANDO CABB Future										0.00	0	8,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CF CANDO CABB							0.00	0	8,000
CF CA On 18/06/2012 Can-Do Future			0.01090	0.01880			0.00	0	0
Total CF CANDO CABC Future							0.00	0	0
Total For CF CANDO CABC							0.00	0	0
CF CA On 18/06/2012 Can-Do Future				0.00000			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
CF CA On 17/09/2012 Can-Do Future			0.09320	0.11580			0.00	11,120	11,120
Total CF CANDO CABE Future							0.00	11,120	11,120
Total For CF CANDO CABE							0.00	11,120	11,120
CF CA On 17/09/2012 Can-Do Future			0.05870	0.08240			0.00	7,100	7,100
Total CF CANDO CABF Future							0.00	7,100	7,100
Total For CF CANDO CABF							0.00	7,100	7,100
CF CA On 17/09/2012 Can-Do Future			0.11360	0.10690			0.00	14,700	14,700
Total CF CANDO CABG Future							0.00	14,700	14,700
Total For CF CANDO CABG							0.00	14,700	14,700
CF CA On 17/09/2012 Can-Do Future			0.02890	0.03060			0.00	8,000	8,000
Total CF CANDO CABH Future							0.00	8,000	8,000
Total For CF CANDO CABH							0.00	8,000	8,000
CF CA On 17/09/2012 Can-Do Future			0.13850	0.13020			0.00	12,800	12,800
Total CF CANDO CABI Future							0.00	12,800	12,800
Total For CF CANDO CABI							0.00	12,800	12,800
CF CA On 17/09/2012 Can-Do Future			0.07350	0.08470			0.00	4,800	4,800
Total CF CANDO CABJ Future							0.00	4,800	4,800
Total For CF CANDO CABJ							0.00	4,800	4,800
Total for Can-Do Future							0.00	58,520	85,355
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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
ES33 On 02/08/2012 Bond Future			9.50500	9.46000			0.00	0	4,220

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	01/11/2012	Bond Future			9.60200	9.55600			0.00	0	0
Total ES33 Future										0.00	0	4,220
ES33	On	02/08/2012	Bond Future	9.50	Call		310.00000	0,000		0.00	0	0
ES33	On	02/08/2012	Bond Future	9.50	Put		0.00000	39,000		0.00	0	0
ES33	On	02/08/2012	Bond Future	9.51	Call		388.00000	39,000		0.00	0	0
ES33	On	02/08/2012	Bond Future	9.51	Put		0.00000	0,000		0.00	0	0
ES33	On	02/08/2012	Bond Future	9.49	Call		233.00000	0,000		0.00	0	0
ES33	On	02/08/2012	Bond Future	9.49	Put		0.00000	116,000		0.00	0	0
ES33	On	01/11/2012	Bond Future	9.50	Call		0.00000	0,000		0.00	0	0
ES33	On	01/11/2012	Bond Future	9.50	Put		430.00000	781,000		0.00	0	0
ES33	On	01/11/2012	Bond Future	9.51	Call		0.00000	0,000		0.00	0	0
ES33	On	01/11/2012	Bond Future	9.51	Put		353.00000	704,000		0.00	0	0
ES33	On	01/11/2012	Bond Future	9.49	Call		0.00000	0,000		0.00	0	0
ES33	On	01/11/2012	Bond Future	9.49	Put		508.00000	859,000		0.00	0	0
Total ES33 Option										0.00	0	0
Total For ES33										0.00	0	4,220
R157	On	02/08/2012	Bond Future			6.29000	6.26400		2.57	0.00	0	15,070
R157	On	01/11/2012	Bond Future			6.33900	6.31000		2.86	0.00	0	100
R157	On	07/02/2013	Bond Future			6.39000	6.35400		2.80	0.00	0	0
Total R157 Future										0.00	0	15,170
R157	On	02/08/2012	Bond Future	8.00	Call		5,279.00000	5,197,000	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		1.00000	0,000	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		5,426.00000	5,345,000	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		5,131.00000	5,049,000	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0

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	6.15	Put		692.00000	740,000	2.51	0.00	0	0
R157	On	02/08/2012	Bond Future	6.15	Call		335.00000	301,000	2.51	0.00	0	3,750
R157	On	02/08/2012	Bond Future	6.35	Put		375.00000	406,000	2.55	0.00	0	0
R157	On	02/08/2012	Bond Future	6.35	Call		644.00000	593,000	2.55	0.00	0	1,250
R157	On	02/08/2012	Bond Future	6.55	Call		1,070.00000	1,005,000	2.58	0.00	0	0
R157	On	02/08/2012	Bond Future	6.55	Put		179.00000	196,000	2.58	0.00	0	1,250
R157	On	02/08/2012	Bond Future	6.95	Call		2,151.00000	2,072,000	2.68	0.00	0	0
R157	On	02/08/2012	Bond Future	6.95	Put		29.00000	31,000	2.68	0.00	0	3,750
R157	On	01/11/2012	Bond Future	7.00	Call		2,200.00000	2,131,000	2.97	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Put		238.00000	252,000	2.97	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Call		2,317.00000	2,247,000	2.98	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Put		214.00000	228,000	2.98	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Call		2,086.00000	2,018,000	2.96	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Put		265.00000	280,000	2.96	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Call		1,719.00000	1,657,000	2.85	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Put		696.00000	727,000	2.85	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Call		1,805.00000	1,742,000	2.86	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Put		654.00000	684,000	2.86	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Call		1,635.00000	1,574,000	2.84	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Put		740.00000	773,000	2.84	0.00	0	0
Total R157 Option										0.00	0	10,000
Total For R157										0.00	0	25,170
R186	On	02/08/2012	Bond Future			8.32900	8.29500		11.40	0.00	0	34,845
R186	On	01/11/2012	Bond Future			8.40800	8.37200		13.06	0.00	0	100
R186	On	07/02/2013	Bond Future			8.49200	8.45400		13.79	0.00	0	0
Total R186 Future										0.00	0	34,945

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	8.75	Call		4,829.00000	4,566,000	11.63	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		671.00000	726,000	11.63	0.00	0	2,700
R186	On	02/08/2012	Bond Future	8.80	Call		5,184.00000	4,915,000	11.68	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		582.00000	631,000	11.68	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		4,482.00000	4,227,000	11.58	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		770.00000	833,000	11.58	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Put		2,323.00000	2,475,000	11.24	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Call		1,900.00000	1,734,000	11.24	0.00	0	8,750
R186	On	02/08/2012	Bond Future	8.66	Call		4,212.00000	3,962,000	11.55	0.00	0	0
R186	On	02/08/2012	Bond Future	8.66	Put		859.00000	927,000	11.55	0.00	0	276
R186	On	02/08/2012	Bond Future	7.66	Put		6,477.00000	6,750,000	10.86	0.00	0	0
R186	On	02/08/2012	Bond Future	7.66	Call		303.00000	258,000	10.86	0.00	0	276
R186	On	02/08/2012	Bond Future	7.76	Put		5,617.00000	5,874,000	10.93	0.00	0	0
R186	On	02/08/2012	Bond Future	7.76	Call		445.00000	384,000	10.93	0.00	0	43
R186	On	02/08/2012	Bond Future	8.76	Call		4,899.00000	4,635,000	11.64	0.00	0	0
R186	On	02/08/2012	Bond Future	8.76	Put		652.00000	706,000	11.64	0.00	0	43
R186	On	02/08/2012	Bond Future	8.00	Put		3,796.00000	4,005,000	11.08	0.00	0	0
R186	On	02/08/2012	Bond Future	8.00	Call		983.00000	874,000	11.08	0.00	0	1,099
R186	On	02/08/2012	Bond Future	9.00	Call		6,674.00000	6,384,000	11.86	0.00	0	0
R186	On	02/08/2012	Bond Future	9.00	Put		320.00000	348,000	11.86	0.00	0	199
R186	On	02/08/2012	Bond Future	7.70	Put		6,127.00000	6,394,000	10.89	0.00	0	0
R186	On	02/08/2012	Bond Future	7.70	Call		355.00000	304,000	10.89	0.00	0	2,700
R186	On	02/08/2012	Bond Future	8.30	Call		2,130.00000	1,952,000	11.27	0.00	0	0
R186	On	02/08/2012	Bond Future	8.30	Put		2,083.00000	2,223,000	11.27	0.00	0	900
R186	On	01/11/2012	Bond Future	8.75	Call		5,951.00000	5,726,000	13.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.75	Put		2,547.00000	2,652,000	13.28	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Call		6,238.00000	6,008,000	13.32	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Put		2,394.00000	2,495,000	13.32	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Call		5,670.00000	5,450,000	13.24	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Put		2,708.00000	2,818,000	13.24	0.00	0	0
R186	On	01/11/2012	Bond Future	8.82	Call		6,355.00000	6,122,000	13.34	0.00	0	0
R186	On	01/11/2012	Bond Future	8.82	Put		2,336.00000	2,433,000	13.34	0.00	0	1,858
R186	On	01/11/2012	Bond Future	7.82	Put		7,136.00000	7,353,000	12.69	0.00	0	0
R186	On	01/11/2012	Bond Future	7.82	Call		1,899.00000	1,786,000	12.69	0.00	0	1,858
R186	On	07/02/2013	Bond Future	8.50	Call		5,517.00000	5,325,000	13.79	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Put		5,104.00000	5,253,000	13.79	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Call		5,755.00000	5,558,000	13.83	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Put		4,895.00000	5,039,000	13.83	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Call		5,290.00000	5,103,000	13.77	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Put		5,326.00000	5,481,000	13.77	0.00	0	0
Total R186 Option										0.00	0	20,702
Total For R186										0.00	0	55,647
R189	On	02/08/2012	Bond Future			219.44626	219.40674			0.00	0	44
Total R189 Future										0.00	0	44
R189	On	02/08/2012	Bond Future	218.00	Call		1,407.00000	1,446,000		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		1,357.00000	1,396,000		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		1,457.00000	1,496,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R189										0.00	0	44
R197	On	02/08/2012	Bond Future			256.17060	256.10546			4,867,241.40	19	1,858
Total R197 Future										4,867,241.40	19	1,858
R197	On	02/08/2012	Bond Future	257.00	Call		0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.00	Put		895.00000	829,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.05	Call		0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.05	Put		945.00000	879,000		0.00	0	0
R197	On	02/08/2012	Bond Future	256.95	Call		0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	256.95	Put		845.00000	779,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										4,867,241.40	19	1,858
R201	On	02/08/2012	Bond Future			5.38000	5.35300		1.91	0.00	0	2,666
R201	On	01/11/2012	Bond Future			5.32100	5.28900		1.94	0.00	0	0
R201	On	07/02/2013	Bond Future			5.21700	5.17600		1.91	0.00	0	0
Total R201 Future										0.00	0	2,666
R201	On	02/08/2012	Bond Future	7.50	Call		4,806.00000	4,744,000	2.11	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.11	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		4,915.00000	4,853,000	2.11	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.11	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		4,698.00000	4,635,000	2.11	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.11	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Call		2,495.00000	2,432,000	2.06	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Put		23.00000	27,000	2.06	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Call		2,592.00000	2,528,000	2.07	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Put		20.00000	22,000	2.07	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Call		2,399.00000	2,335,000	2.05	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		28.00000	30,000	2.05	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Call		2,046.00000	1,980,000	1.98	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Put		115.00000	124,000	1.98	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Call		2,124.00000	2,058,000	1.99	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Put		104.00000	113,000	1.99	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Call		1,968.00000	1,903,000	1.97	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Put		126.00000	135,000	1.97	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	2,666
R202	On	02/08/2012	Bond Future			188.18999	187.99262			0.00	0	45,107
Total R202 Future										0.00	0	45,107
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		3,007.00000	2,810,000		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		3,057.00000	2,860,000		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		2,957.00000	2,760,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	45,107
R203	On	02/08/2012	Bond Future			6.93000	6.89400		4.94	0.00	0	8,034
R203	On	01/11/2012	Bond Future			6.99900	6.96100		5.77	0.00	0	0
R203	On	07/02/2013	Bond Future			7.07500	7.03200		5.39	0.00	0	0
Total R203 Future										0.00	0	8,034
R203	On	02/08/2012	Bond Future	8.50	Call		6,776.00000	6,618,000	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		1.00000	1,000	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		6,978.00000	6,820,000	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		1.00000	1,000	5.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.45	Call		6,573.00000	6,416,000	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		1.00000	2,000	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	6.60	Put		1,634.00000	1,746,000	4.82	0.00	0	0
R203	On	02/08/2012	Bond Future	6.60	Call		333.00000	287,000	4.82	0.00	0	4,200
R203	On	02/08/2012	Bond Future	6.85	Put		936.00000	1,015,000	4.90	0.00	0	0
R203	On	02/08/2012	Bond Future	6.85	Call		742.00000	663,000	4.90	0.00	0	1,400
R203	On	02/08/2012	Bond Future	7.15	Call		1,521.00000	1,405,000	5.01	0.00	0	0
R203	On	02/08/2012	Bond Future	7.15	Put		404.00000	446,000	5.01	0.00	0	1,400
R203	On	02/08/2012	Bond Future	7.55	Call		2,934.00000	2,788,000	5.18	0.00	0	0
R203	On	02/08/2012	Bond Future	7.55	Put		100.00000	112,000	5.18	0.00	0	4,200
R203	On	01/11/2012	Bond Future	7.75	Call		3,710.00000	3,579,000	5.98	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Put		465.00000	493,000	5.98	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Call		3,873.00000	3,741,000	6.00	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Put		426.00000	454,000	6.00	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Call		3,548.00000	3,420,000	5.96	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Put		505.00000	536,000	5.96	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Call		1,001.00000	942,000	5.27	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Put		3,142.00000	3,253,000	5.27	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Call		1,071.00000	1,009,000	5.28	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Put		3,008.00000	3,117,000	5.28	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Call		934.00000	878,000	5.26	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Put		3,279.00000	3,393,000	5.26	0.00	0	0
Total R203 Option										0.00	0	11,200
Total For R203										0.00	0	19,234
R204	On	02/08/2012	Bond Future			7.24200	7.21700		6.28	0.00	0	4,101

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future			7.31400	7.28700		7.10	0.00	0	0
R204	On	07/02/2013	Bond Future			7.39100	7.36100		7.27	0.00	0	0
Total R204 Future										0.00	0	4,101
R204	On	02/08/2012	Bond Future	8.50	Call		6,376.00000	6,248,000	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		9.00000	10,000	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		6,612.00000	6,484,000	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		7.00000	8,000	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		6,140.00000	6,012,000	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		12.00000	13,000	6.85	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Call		4,158.00000	4,050,000	7.35	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Put		685.00000	711,000	7.35	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Call		4,345.00000	4,235,000	7.38	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Put		634.00000	658,000	7.38	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Call		3,974.00000	3,868,000	7.32	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Put		740.00000	768,000	7.32	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Call		4,293.00000	4,189,000	7.50	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Put		1,296.00000	1,336,000	7.50	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Call		4,455.00000	4,350,000	7.52	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Put		1,228.00000	1,267,000	7.52	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Call		4,132.00000	4,031,000	7.48	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Put		1,366.00000	1,408,000	7.48	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	4,101
R206	On	02/08/2012	Bond Future			5.27700	5.24200		1.06	0.00	0	1,240
R206	On	01/11/2012	Bond Future			5.14700	5.10500		0.96	0.00	0	0
R206	On	07/02/2013	Bond Future			4.88800	4.82500		0.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R206 Future										0.00	0	1,240
R206	On	02/08/2012	Bond Future	7.25	Call		2,754.00000	2,705,000	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		2,822.00000	2,773,000	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		2,687.00000	2,638,000	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.18	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Call		1,055.00000	1,009,000	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Put		20.00000	23,000	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Call		1,109.00000	1,063,000	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Put		16.00000	19,000	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Call		1,001.00000	956,000	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Put		23.00000	27,000	1.03	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Call		1,101.00000	1,050,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Put		41.00000	47,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Call		1,142.00000	1,090,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Put		37.00000	42,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Call		1,062.00000	1,011,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Put		47.00000	53,000	1.00	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	1,240
R207	On	02/08/2012	Bond Future			7.57100	7.55100		7.50	0.00	0	27,509
R207	On	01/11/2012	Bond Future			7.64600	7.62500		8.50	0.00	0	0
R207	On	07/02/2013	Bond Future			7.72800	7.70500		8.69	0.00	0	0
Total R207 Future										0.00	0	27,509
R207	On	02/08/2012	Bond Future	8.75	Call		6,408.00000	6,298,000	8.15	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	8.75	Put		20.00000	21,000	8.15	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		6,658.00000	6,548,000	8.15	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		15.00000	16,000	8.15	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		6,157.00000	6,047,000	8.12	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		25.00000	26,000	8.12	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Call		4,229.00000	4,140,000	8.81	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Put		931.00000	955,000	8.81	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Call		4,422.00000	4,331,000	8.84	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Put		866.00000	888,000	8.84	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Call		4,039.00000	3,951,000	8.78	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Put		1,000.00000	1,025,000	8.78	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Call		4,446.00000	4,361,000	8.97	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Put		1,657.00000	1,691,000	8.97	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Call		4,616.00000	4,530,000	9.00	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Put		1,576.00000	1,609,000	9.00	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Call		4,279.00000	4,195,000	8.94	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Put		1,741.00000	1,777,000	8.94	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	27,509
R208	On	02/08/2012	Bond Future			7.69200	7.65700		8.39	0.00	0	9,382
R208	On	01/11/2012	Bond Future			7.76700	7.73000		9.90	0.00	0	0
R208	On	07/02/2013	Bond Future			7.84600	7.80600		9.86	0.00	0	0
Total R208 Future										0.00	0	9,382
R208	On	02/08/2012	Bond Future	8.75	Call		6,338.00000	6,132,000	9.13	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		38.00000	43,000	9.13	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		6,606.00000	6,399,000	9.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.80	Put		31.00000	34,000	9.13	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		6,070.00000	5,865,000	9.09	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		47.00000	52,000	9.09	0.00	0	0
R208	On	02/08/2012	Bond Future	7.20	Put		3,115.00000	3,281,000	8.11	0.00	0	0
R208	On	02/08/2012	Bond Future	7.20	Call		314.00000	269,000	8.11	0.00	0	3,450
R208	On	02/08/2012	Bond Future	7.50	Put		1,788.00000	1,909,000	8.27	0.00	0	0
R208	On	02/08/2012	Bond Future	7.50	Call		837.00000	748,000	8.27	0.00	0	1,150
R208	On	02/08/2012	Bond Future	7.80	Call		1,741.00000	1,604,000	8.43	0.00	0	0
R208	On	02/08/2012	Bond Future	7.80	Put		885.00000	959,000	8.43	0.00	0	1,150
R208	On	02/08/2012	Bond Future	8.25	Call		3,723.00000	3,536,000	8.76	0.00	0	0
R208	On	02/08/2012	Bond Future	8.25	Put		237.00000	261,000	8.76	0.00	0	3,450
R208	On	01/11/2012	Bond Future	8.25	Call		4,203.00000	4,045,000	10.26	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Put		1,214.00000	1,273,000	10.26	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Call		4,403.00000	4,242,000	10.30	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Put		1,133.00000	1,189,000	10.30	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Call		4,007.00000	3,852,000	10.22	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Put		1,300.00000	1,362,000	10.22	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Call		3,663.00000	3,527,000	9.86	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Put		2,565.00000	2,657,000	9.86	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Call		3,825.00000	3,687,000	9.89	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Put		2,446.00000	2,536,000	9.89	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Call		3,507.00000	3,375,000	9.84	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Put		2,690.00000	2,786,000	9.84	0.00	0	0
Total R208 Option										0.00	0	9,200
Total For R208										0.00	0	18,582

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future			8.89100	8.84600		15.72	0.00	0	28,787
R209	On	01/11/2012	Bond Future			8.96400	8.91800		18.87	0.00	0	0
R209	On	07/02/2013	Bond Future			9.04200	8.99300		19.17	0.00	0	0
Total R209 Future										0.00	0	28,787
R209	On	02/08/2012	Bond Future	9.25	Call		3,789.00000	3,516,000	16.03	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		735.00000	813,000	16.03	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		4,065.00000	3,784,000	16.09	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		647.00000	717,000	16.09	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		3,519.00000	3,254,000	15.97	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		832.00000	918,000	15.97	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Call		3,869.00000	3,665,000	18.87	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Put		3,241.00000	3,390,000	18.87	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Call		4,075.00000	3,864,000	18.93	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Put		3,068.00000	3,211,000	18.93	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Call		3,673.00000	3,475,000	18.83	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Put		3,427.00000	3,582,000	18.83	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Call		4,769.00000	4,564,000	19.17	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Put		4,716.00000	4,882,000	19.17	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Call		4,963.00000	4,753,000	19.22	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Put		4,532.00000	4,693,000	19.22	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Call		4,584.00000	4,384,000	19.14	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Put		4,912.00000	5,083,000	19.14	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	28,787
R210	On	02/08/2012	Bond Future			142.09928	141.87882			0.00	0	925
Total R210 Future										0.00	0	925

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future	143.00	Call		0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.00	Put		1,121.00000	901,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.05	Call		0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.05	Put		1,171.00000	951,000		0.00	0	0
R210	On	02/08/2012	Bond Future	142.95	Call		0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	142.95	Put		1,071.00000	851,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	925
R211	On	02/08/2012	Bond Future			120.12250	120.04304			0.00	0	480
Total R211 Future										0.00	0	480
R211	On	02/08/2012	Bond Future	120.00	Call		43.00000	123,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.00	Put		0.00000	1,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.05	Call		0.00000	73,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.05	Put		7.00000	1,000		0.00	0	0
R211	On	02/08/2012	Bond Future	119.95	Call		93.00000	173,000		0.00	0	0
R211	On	02/08/2012	Bond Future	119.95	Put		0.00000	1,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	480
R212	On	02/08/2012	Bond Future			117.63541	117.60514			0.00	0	2,962
Total R212 Future										0.00	0	2,962
R212	On	02/08/2012	Bond Future	118.00	Call		0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.00	Put		395.00000	365,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.05	Call		0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.05	Put		445.00000	415,000		0.00	0	0
R212	On	02/08/2012	Bond Future	117.95	Call		0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	117.95	Put		345.00000	315,000		0.00	0	0
Total R212 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 R212											0.00	0	2,962
R213	On	02/08/2012	Bond Future			8.77300	8.72800		14.05		0.00	0	4,725
R213	On	01/11/2012	Bond Future			8.85000	8.80400		16.85		0.00	0	0
R213	On	07/02/2013	Bond Future			8.93500	8.88600		17.09		0.00	0	0
Total R213 Future											0.00	0	4,725
R213	On	02/08/2012	Bond Future	9.25	Call		4,572.00000	4,272,000	14.33		0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		531.00000	591,000	14.33		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		4,876.00000	4,569,000	14.38		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		463.00000	517,000	14.38		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call		4,274.00000	3,981,000	14.27		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		607.00000	675,000	14.27		0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Call		4,409.00000	4,186,000	16.85		0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Put		2,880.00000	3,019,000	16.85		0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Call		4,633.00000	4,404,000	16.90		0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Put		2,720.00000	2,854,000	16.90		0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Call		4,194.00000	3,977,000	16.82		0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Put		3,051.00000	3,196,000	16.82		0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Call		5,250.00000	5,031,000	17.09		0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Put		4,370.00000	4,531,000	17.09		0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Call		5,457.00000	5,233,000	17.14		0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Put		4,195.00000	4,351,000	17.14		0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Call		5,051.00000	4,837,000	17.06		0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Put		4,555.00000	4,721,000	17.06		0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											0.00	0	4,725
R214	On	02/08/2012	Bond Future			8.92400	8.87900				0.00	0	1,530

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214 Future										0.00	0	1,530
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.80	Put		650.00000	1,016,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.81	Put		567.00000	933,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.79	Put		733.00000	1,099,000		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	1,530
Total for Bond										4,867,241.40	19	244,787
GOVI	On	02/08/2012	GOVI			401.71800	397.77800			16,068,720.00	4	269
GOVI	On	01/11/2012	GOVI			407.50900	403.51500			0.00	0	0
Total GOVI Future										16,068,720.00	4	269
GOVI	On	02/08/2012	GOVI	390.00	Call		77,780.00000	117,180,000		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		77,680.00000	117,080,000		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		77,880.00000	117,280,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	402.00	Call		15,150.00000	55,090,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	402.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	402.01	Call		15,050.00000	54,990,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	402.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	401.99	Call		15,250.00000	55,190,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	401.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										16,068,720.00	4	269

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI							16,068,720.00	4	269
AL7T On 02/08/2012 Index Future			441.65200	438.14500			0.00	0	13
AL7T On 01/11/2012 Index Future			448.01800	444.46500			0.00	0	0
Total AL7T Future							0.00	0	13
Total For AL7T							0.00	0	13
ALBI On 02/08/2012 Index Future			399.87300	396.72600			0.00	0	1,005
ALBI On 01/11/2012 Index Future			405.63700	402.44800			0.00	0	0
Total ALBI Future							0.00	0	1,005
Total For ALBI							0.00	0	1,005
IGOV On 02/08/2012 Index Future			174.36500	174.24200			0.00	0	592
IGOV On 01/11/2012 Index Future			176.87800	176.75500			0.00	0	0
Total IGOV Future							0.00	0	592
Total For IGOV							0.00	0	592
ILBI On 02/08/2012 Index Future			471.63900	471.63900			0.00	0	169
Total ILBI Future							0.00	0	169
Total For ILBI							0.00	0	169
Total for Index							0.00	0	1,779
JIBAR On 20/06/2012 Jibar Future			5.60000	5.60000			0.00	0	2,890
JIBAR On 18/07/2012 Jibar Future			5.57000	5.56000			0.00	0	0
JIBAR On 15/08/2012 Jibar Future			5.51000	5.48000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			5.45000	5.43000			0.00	0	44,760
JIBAR On 17/10/2012 Jibar Future			5.37000	5.36000			0.00	0	0
JIBAR On 21/11/2012 Jibar Future			5.37000	5.35000			0.00	0	0
JIBAR On 19/12/2012 Jibar Future			5.36000	5.35000			0.00	0	840
JIBAR On 20/03/2013 Jibar Future			5.38000	5.37000			0.00	0	790
JIBAR On 19/06/2013 Jibar Future			5.45000	5.42000			0.00	0	500
JIBAR On 18/09/2013 Jibar Future			5.60000	5.57000			0.00	0	1,700
JIBAR On 18/12/2013 Jibar Future			5.77000	5.75000			0.00	0	1,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 19/03/2014 Jibar Future			5.96000	5.93000			0.00	0	0
Total Jibar Future							0.00	0	52,980
Total For JIBAR FUTURE							0.00	0	52,980
Total for Jibar							0.00	0	52,980
J201 On 22/12/2014 Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0
Total J201 Future							0.00	0	0
Total For J201							0.00	0	0
Total for Interest Rate Swap							0.00	0	0
Total for Derivatives :							20,935,961.40	58,543	483,890
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	10,000,000
Total AA04 SPOT							0.00	0	10,000,000
Total For AA04							0.00	0	10,000,000
AA05 On 22/03/2019 Spot Bond			5.00000	5.00000			0.00	0	37,000,000
Total AA05 SPOT							0.00	0	37,000,000
Total For AA05							0.00	0	37,000,000
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	900,000
Total AB05 SPOT							0.00	0	900,000
Total For AB05							0.00	0	900,000
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			566,000,000,000.00	5,660,000	17,209,000
Total AB06 SPOT							566,000,000,000.00	5,660,000	17,209,000
Total For AB06							566,000,000,000.00	5,660,000	17,209,000
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	9,691,000
Total AB07 SPOT							0.00	0	9,691,000
Total For AB07							0.00	0	9,691,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB08 SPOT							0.00	0	0
Total For AB08							0.00	0	0
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB09 SPOT							0.00	0	0
Total For AB09							0.00	0	0
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL1 SPOT							0.00	0	0
Total For ABCL1							0.00	0	0
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI1 SPOT							0.00	0	0
Total For ABCPI1							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN08 SPOT							0.00	0	0
Total For ABFN08							0.00	0	0
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN09 SPOT							0.00	0	0
Total For ABFN09							0.00	0	0
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
Total ABL10A SPOT							0.00	0	3,000,000
Total For ABL10A							0.00	0	3,000,000
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL10B SPOT							0.00	0	0
Total For ABL10B							0.00	0	0
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			13,900,000,000.00	139,000	139,000
Total ABL11A SPOT							13,900,000,000.00	139,000	139,000
Total For ABL11A							13,900,000,000.00	139,000	139,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			11,800,000,000.00	118,000	700,000
Total ABL8A SPOT							11,800,000,000.00	118,000	700,000
Total For ABL8A							11,800,000,000.00	118,000	700,000
ABL8E On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
Total ABL8E SPOT							0.00	0	10,000,000
Total For ABL8E							0.00	0	10,000,000
ABLCC On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLCC SPOT							0.00	0	0
Total For ABLCC							0.00	0	0
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI0 SPOT							0.00	0	0
Total For ABLI0							0.00	0	0
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI0 SPOT							0.00	0	0
Total For ABLI0							0.00	0	0
ABLI0 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI0 SPOT							0.00	0	0
Total For ABLI0							0.00	0	0
ABLI0 On 11/10/2016 Spot Bond			8.00000	8.00000			0.00	0	0
Total ABLI0 SPOT							0.00	0	0
Total For ABLI0							0.00	0	0
ABLS1 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS1 SPOT							0.00	0	0
Total For ABLS1							0.00	0	0
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0
Total ABLS2B SPOT							0.00	0	0
Total For ABLS2B							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			0.00	0	0
Total ABLS3 SPOT							0.00	0	0
Total For ABLS3							0.00	0	0
ABLS4 On 29/03/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS4 SPOT							0.00	0	0
Total For ABLS4							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
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
Total ABN23 SPOT							0.00	0	0
Total For ABN23							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 02/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0
Total ABN35 SPOT							0.00	0	0
Total For ABN35							0.00	0	0
ABN36 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN36 SPOT							0.00	0	0
Total For ABN36							0.00	0	0
ABN37 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN37 SPOT							0.00	0	0
Total For ABN37							0.00	0	0
ABN38 On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN38 SPOT							0.00	0	0
Total For ABN38							0.00	0	0
ABN39 On 21/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN39 SPOT							0.00	0	0
Total For ABN39							0.00	0	0
ABN40 On 29/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN40 SPOT							0.00	0	0
Total For ABN40							0.00	0	0
ABN41 On 01/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN41 SPOT							0.00	0	0
Total For ABN41							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN50 On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN50 SPOT							0.00	0	0
Total For ABN50							0.00	0	0
ABN51 On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN51 SPOT							0.00	0	0
Total For ABN51							0.00	0	0
ABN52 On 18/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN52 SPOT							0.00	0	0
Total For ABN52							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53 On 01/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN53 SPOT							0.00	0	0
Total For ABN53							0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			20,400,000,000.00	204,000	7,100,000
Total ABS10 SPOT							20,400,000,000.00	204,000	7,100,000
Total For ABS10							20,400,000,000.00	204,000	7,100,000
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			24,800,000,000.00	248,000	6,900,000
Total ABS5 SPOT							24,800,000,000.00	248,000	6,900,000
Total For ABS5							24,800,000,000.00	248,000	6,900,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			168,200,000,000.00	1,682,000	10,217,000
Total ABS6 SPOT							168,200,000,000.00	1,682,000	10,217,000
Total For ABS6							168,200,000,000.00	1,682,000	10,217,000
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS7 SPOT							0.00	0	0
Total For ABS7							0.00	0	0
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0
Total ABS11 SPOT							0.00	0	0
Total For ABS11							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL01 On 30/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL01U SPOT							0.00	0	0
Total For ACL01U							0.00	0	0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL020 SPOT							0.00	0	0
Total For ACL020							0.00	0	0
ACL02 On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL024 SPOT							0.00	0	0
Total For ACL024							0.00	0	0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL025 SPOT							0.00	0	0
Total For ACL025							0.00	0	0
ACL02 On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL026 SPOT							0.00	0	0
Total For ACL026							0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL07 On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL070 SPOT							0.00	0	0
Total For ACL070							0.00	0	0
ACL07 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL071 SPOT							0.00	0	0
Total For ACL071							0.00	0	0
ACL07 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL072 SPOT							0.00	0	0
Total For ACL072							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL073 SPOT							0.00	0	0
Total For ACL073							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL074 SPOT							0.00	0	0
Total For ACL074							0.00	0	0
ACL07 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL075 SPOT							0.00	0	0
Total For ACL075							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL076 SPOT							0.00	0	0
Total For ACL076							0.00	0	0
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

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL13 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL132 SPOT							0.00	0	0
Total For ACL132							0.00	0	0
ACL13 On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL133 SPOT							0.00	0	0
Total For ACL133							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL134 SPOT							0.00	0	0
Total For ACL134							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL135 SPOT							0.00	0	0
Total For ACL135							0.00	0	0
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL136 SPOT							0.00	0	0
Total For ACL136							0.00	0	0
ACL13 On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL137 SPOT							0.00	0	0
Total For ACL137							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL14 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL142 SPOT							0.00	0	0
Total For ACL142							0.00	0	0
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL143 SPOT							0.00	0	0
Total For ACL143							0.00	0	0
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL144 SPOT							0.00	0	0
Total For ACL144							0.00	0	0
ACL14 On 20/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL145 SPOT							0.00	0	0
Total For ACL145							0.00	0	0
ACL14 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL146 SPOT							0.00	0	0
Total For ACL146							0.00	0	0
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL147 SPOT							0.00	0	0
Total For ACL147							0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL162 SPOT							0.00	0	0
Total For ACL162							0.00	0	0
ACL16 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL163 SPOT							0.00	0	0
Total For ACL163							0.00	0	0
ACL16 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL164 SPOT							0.00	0	0
Total For ACL164							0.00	0	0
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
ACL16 On 20/06/2017 Spot Bond			1.75000	1.75000			0.00	0	0
Total ACL169 SPOT							0.00	0	0
Total For ACL169							0.00	0	0
ACL17 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL170 SPOT							0.00	0	0
Total For ACL170							0.00	0	0
ACL17 On 30/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL171 SPOT							0.00	0	0
Total For ACL171							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL17 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL172 SPOT							0.00	0	0
Total For ACL172							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
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			451,600,000,000.00	4,516,000	10,258,000
Total AIR01 SPOT							451,600,000,000.00	4,516,000	10,258,000
Total For AIR01							451,600,000,000.00	4,516,000	10,258,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02l 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			5,000,000,000.00	50,000	14,200,000
Total AIR03 SPOT							5,000,000,000.00	50,000	14,200,000
Total For AIR03							5,000,000,000.00	50,000	14,200,000
AIR03l 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
AIR04l 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
AIRL0 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIRL01 SPOT							0.00	0	0
Total For AIRL01							0.00	0	0
AIRL0 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIRL02 SPOT							0.00	0	0
Total For AIRL02							0.00	0	0
BAW1l On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW10 SPOT							0.00	0	0
Total For BAW10							0.00	0	0
BAW1 On 01/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW11 SPOT							0.00	0	0
Total For BAW11							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			6,300,000,000.00	63,000	63,000
Total BAW2 SPOT							6,300,000,000.00	63,000	63,000
Total For BAW2							6,300,000,000.00	63,000	63,000
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
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
BAYA01 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
BAYA02 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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA ¹ 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
BAYA ¹ 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
BAYA ¹ 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
BAYA ¹ 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
BAYA ¹ 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
BAYA ¹ 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
BAYA ¹ On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA19 SPOT							0.00	0	0
Total For BAYA19							0.00	0	0
BAYA ² On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA20 SPOT							0.00	0	0
Total For BAYA20							0.00	0	0
BAYA ² On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA21 SPOT							0.00	0	0
Total For BAYA21							0.00	0	0
BAYA ² On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA22 SPOT							0.00	0	0
Total For BAYA22							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB02 SPOT							0.00	0	0
Total For BAYB02							0.00	0	0
BAYB On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB03 SPOT							0.00	0	0
Total For BAYB03							0.00	0	0
BAYB 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
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT							0.00	0	0
Total For BAYD2U							0.00	0	0
BAYD 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
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD4U SPOT							0.00	0	0
Total For BAYD4U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT							0.00	0	0
Total For BAYD5U							0.00	0	0
BAYD 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP1 SPOT							0.00	0	0
Total For BCP1							0.00	0	0
BCP2 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP2 SPOT							0.00	0	0
Total For BCP2							0.00	0	0
BCP5€ On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP58U SPOT							0.00	0	0
Total For BCP58U							0.00	0	0
BCP5€ On 17/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP59U SPOT							0.00	0	0
Total For BCP59U							0.00	0	0
BCP6€ On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP60U SPOT							0.00	0	0
Total For BCP60U							0.00	0	0
BD020 On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0202 SPOT							0.00	0	0
Total For BD0202							0.00	0	0
BD020 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0205 SPOT							0.00	0	0
Total For BD0205							0.00	0	0
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0206 SPOT							0.00	0	0
Total For BD0206							0.00	0	0
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0302 SPOT							0.00	0	0
Total For BD0302							0.00	0	0
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310A SPOT							0.00	0	0
Total For BD310A							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total BD311F SPOT							0.00	0	0
Total For BD311F							0.00	0	0
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BEER01 SPOT							0.00	0	0
Total For BEER01							0.00	0	0
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			34,800,000,000.00	348,000	4,400,000
Total BID01 SPOT							34,800,000,000.00	348,000	4,400,000
Total For BID01							34,800,000,000.00	348,000	4,400,000
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
BIDC2 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC20 SPOT							0.00	0	0
Total For BIDC20							0.00	0	0
BIDC2 On 17/10/2012 Spot Bond			1,000.00000	1,000.00000			0.00	0	0
Total BIDC21 SPOT							0.00	0	0
Total For BIDC21							0.00	0	0
BIDC2 On 27/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC22 SPOT							0.00	0	0
Total For BIDC22							0.00	0	0
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A4 SPOT							0.00	0	0
Total For BLG1A4							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 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
BMWF On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWF02 SPOT							0.00	0	0
Total For BMWF02							0.00	0	0
BMWF On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWF03 SPOT							0.00	0	0
Total For BMWF03							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR0€ On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR08 SPOT							0.00	0	0
Total For BSR08							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
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL05 SPOT							0.00	0	0
Total For CBL05							0.00	0	0
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			12,800,000,000.00	128,000	4,300,000
Total CBL06 SPOT							12,800,000,000.00	128,000	4,300,000
Total For CBL06							12,800,000,000.00	128,000	4,300,000
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			8,600,000,000.00	86,000	43,000
Total CBL08 SPOT							8,600,000,000.00	86,000	43,000
Total For CBL08							8,600,000,000.00	86,000	43,000
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			28,600,000,000.00	286,000	12,000,000
Total CBL11 SPOT							28,600,000,000.00	286,000	12,000,000
Total For CBL11							28,600,000,000.00	286,000	12,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CBL15 On 18/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL15 SPOT							0.00	0	0
Total For CBL15							0.00	0	0
CBL16 On 18/05/2017 Spot Bond			100.00000	100.00000			30,400,000,000.00	304,000	20,000,000
Total CBL16 SPOT							30,400,000,000.00	304,000	20,000,000
Total For CBL16							30,400,000,000.00	304,000	20,000,000
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
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			6,940,000,000,000.00	69,400,000	63,200,000
Total CCT03 SPOT							6,940,000,000,000.00	69,400,000	63,200,000
Total For CCT03							6,940,000,000,000.00	69,400,000	63,200,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CIG01 On 06/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CIG01 SPOT							0.00	0	0
Total For CIG01							0.00	0	0
CLN10 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
CLN10 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
CLN10 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN103 SPOT							0.00	0	0
Total For CLN103							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN115 SPOT							0.00	0	0
Total For CLN115							0.00	0	0
CLN11 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN116 SPOT							0.00	0	0
Total For CLN116							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN117 SPOT							0.00	0	0
Total For CLN117							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN118 SPOT							0.00	0	0
Total For CLN118							0.00	0	0
CLN11 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN119 SPOT							0.00	0	0
Total For CLN119							0.00	0	0
CLN12 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN120 SPOT							0.00	0	0
Total For CLN120							0.00	0	0
CLN12 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN121 SPOT							0.00	0	0
Total For CLN121							0.00	0	0
CLN12 On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN123 SPOT							0.00	0	0
Total For CLN123							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN124 SPOT							0.00	0	0
Total For CLN124							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN125 SPOT							0.00	0	0
Total For CLN125							0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN17 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN170 SPOT							0.00	0	0
Total For CLN170							0.00	0	0
CLN17 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN172 SPOT							0.00	0	0
Total For CLN172							0.00	0	0
CLN17 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN173 SPOT							0.00	0	0
Total For CLN173							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN174 SPOT							0.00	0	0
Total For CLN174							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN175 SPOT							0.00	0	0
Total For CLN175							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN176 SPOT							0.00	0	0
Total For CLN176							0.00	0	0
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 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN180 SPOT							0.00	0	0
Total For CLN180							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN18 On 26/05/2013 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 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN183 SPOT							0.00	0	0
Total For CLN183							0.00	0	0
CLN18 On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN184 SPOT							0.00	0	0
Total For CLN184							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN185 SPOT							0.00	0	0
Total For CLN185							0.00	0	0
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN186 SPOT							0.00	0	0
Total For CLN186							0.00	0	0
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

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

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN251 SPOT							0.00	0	0
Total For CLN251							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN252 SPOT							0.00	0	0
Total For CLN252							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN253 SPOT							0.00	0	0
Total For CLN253							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN254 SPOT							0.00	0	0
Total For CLN254							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN255 SPOT							0.00	0	0
Total For CLN255							0.00	0	0
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN256 SPOT							0.00	0	0
Total For CLN256							0.00	0	0
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN257 SPOT							0.00	0	0
Total For CLN257							0.00	0	0
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN258 SPOT							0.00	0	0
Total For CLN258							0.00	0	0
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN259 SPOT							0.00	0	0
Total For CLN259							0.00	0	0
CLN26 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN260 SPOT							0.00	0	0
Total For CLN260							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
CLN26 On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN268 SPOT							0.00	0	0
Total For CLN268							0.00	0	0
CLN26 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN269 SPOT							0.00	0	0
Total For CLN269							0.00	0	0
CLN27 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN270 SPOT							0.00	0	0
Total For CLN270							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN27 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN271 SPOT							0.00	0	0
Total For CLN271							0.00	0	0
CLN27 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN272 SPOT							0.00	0	0
Total For CLN272							0.00	0	0
CLN27 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN273 SPOT							0.00	0	0
Total For CLN273							0.00	0	0
CLN27 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN274 SPOT							0.00	0	0
Total For CLN274							0.00	0	0
CLN27 On 22/05/2017 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
Total CLN275 SPOT							0.00	0	5,000,000
Total For CLN275							0.00	0	5,000,000
CLN27 On 24/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN276 SPOT							0.00	0	0
Total For CLN276							0.00	0	0
CLN27 On 25/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN277 SPOT							0.00	0	0
Total For CLN277							0.00	0	0
CLN27 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN278 SPOT							0.00	0	0
Total For CLN278							0.00	0	0
CLN27 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN279 SPOT							0.00	0	0
Total For CLN279							0.00	0	0
CLN28 On 07/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN280 SPOT							0.00	0	0
Total For CLN280							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN34 SPOT							0.00	0	0
Total For CLN34							0.00	0	0
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN39 SPOT							0.00	0	0
Total For CLN39							0.00	0	0
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN40 SPOT							0.00	0	0
Total For CLN40							0.00	0	0
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN42 SPOT							0.00	0	0
Total For CLN42							0.00	0	0
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN44 SPOT							0.00	0	0
Total For CLN44							0.00	0	0
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN46 SPOT							0.00	0	0
Total For CLN46							0.00	0	0
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN47 SPOT							0.00	0	0
Total For CLN47							0.00	0	0
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN49 SPOT							0.00	0	0
Total For CLN49							0.00	0	0
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN50 SPOT							0.00	0	0
Total For CLN50							0.00	0	0
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN51 SPOT							0.00	0	0
Total For CLN51							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN88 SPOT							0.00	0	0
Total For CLN88							0.00	0	0
CLN89 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN89 SPOT							0.00	0	0
Total For CLN89							0.00	0	0
CLN90 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN90 SPOT							0.00	0	0
Total For CLN90							0.00	0	0
CLN91 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN91 SPOT							0.00	0	0
Total For CLN91							0.00	0	0
CLN92 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN92 SPOT							0.00	0	0
Total For CLN92							0.00	0	0
CLN93 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN93 SPOT							0.00	0	0
Total For CLN93							0.00	0	0
CLN94 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN94 SPOT							0.00	0	0
Total For CLN94							0.00	0	0
CLN95 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN95 SPOT							0.00	0	0
Total For CLN95							0.00	0	0
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN96 SPOT							0.00	0	0
Total For CLN96							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total CLNFC07 SPOT							0.00	0	0
Total For CLNFC07							0.00	0	0
CLNFC On 10/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC08 SPOT							0.00	0	0
Total For CLNFC08							0.00	0	0
CLNFC On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC09 SPOT							0.00	0	0
Total For CLNFC09							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,625,000
Total COJ04 SPOT							0.00	0	2,625,000
Total For COJ04							0.00	0	2,625,000
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	225,000,000
Total COJ05 SPOT							0.00	0	225,000,000
Total For COJ05							0.00	0	225,000,000
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	100,000
Total COJ06 SPOT							0.00	0	100,000
Total For COJ06							0.00	0	100,000
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ07 SPOT							0.00	0	0
Total For COJ07							0.00	0	0
CPL00 On 29/11/2014 Spot Bond			7.17500	7.17500			0.00	0	0
Total CPL002 SPOT							0.00	0	0
Total For CPL002							0.00	0	0
CPL00 On 28/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CPL003 SPOT							0.00	0	0
Total For CPL003							0.00	0	0
CPL00 On 01/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CPL005 SPOT							0.00	0	0
Total For CPL005							0.00	0	0
CPL00 On 10/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CPL006 SPOT							0.00	0	0
Total For CPL006							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 02/07/2012 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
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD02 SPOT							0.00	0	0
Total For DRD02							0.00	0	0
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DV13 SPOT							0.00	0	0
Total For DV13							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	14,200,000
Total DV21 SPOT							0.00	0	14,200,000
Total For DV21							0.00	0	14,200,000
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			3,080,004,900,000.00	30,800,049	94,351,000
Total DV22 SPOT							3,080,004,900,000.00	30,800,049	94,351,000
Total For DV22							3,080,004,900,000.00	30,800,049	94,351,000
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			13,834,900,000.00	138,349	141,248,000
Total DV23 SPOT							13,834,900,000.00	138,349	141,248,000
Total For DV23							13,834,900,000.00	138,349	141,248,000
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DVF12 SPOT							0.00	0	0
Total For DVF12							0.00	0	0
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			0.00	0	16,000,000
Total E170 SPOT							0.00	0	16,000,000
Total For E170							0.00	0	16,000,000
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
EL28 On 02/05/2028 Spot Bond			2.55000	2.55000			0.00	0	629,000,000
Total EL28 SPOT							0.00	0	629,000,000
Total For EL28							0.00	0	629,000,000
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total EMM01 SPOT							0.00	0	0
Total For EMM01							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05 On 25/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS05 SPOT							0.00	0	0
Total For EQS05							0.00	0	0
ERS3/ 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
ERS3/ 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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	51,700,000
Total ES15 SPOT							0.00	0	51,700,000
Total For ES15							0.00	0	51,700,000
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			2,349,870,000.00	254,040	467,713,000
Total ES18 SPOT							2,349,870,000.00	254,040	467,713,000
Total For ES18							2,349,870,000.00	254,040	467,713,000
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			274,860,000.00	27,486	474,999,000
Total ES23 SPOT							274,860,000.00	27,486	474,999,000
Total For ES23							274,860,000.00	27,486	474,999,000
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			8,403,063,900.00	1,070,454	15,372,454
Total ES26 SPOT							8,403,063,900.00	1,070,454	15,372,454
Total For ES26							8,403,063,900.00	1,070,454	15,372,454
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			10,932,052,500.00	1,457,607	1,258,011,574
Total ES33 SPOT							10,932,052,500.00	1,457,607	1,258,011,574
Total For ES33							10,932,052,500.00	1,457,607	1,258,011,574
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			18,800,000,000.00	188,000	6,379,000
Total FRB03 SPOT							18,800,000,000.00	188,000	6,379,000
Total For FRB03							18,800,000,000.00	188,000	6,379,000
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			16,000,000,000.00	160,000	160,000
Total FRB05 SPOT							16,000,000,000.00	160,000	160,000
Total For FRB05							16,000,000,000.00	160,000	160,000
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB06 SPOT							0.00	0	0
Total For FRB06							0.00	0	0
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB07 SPOT							0.00	0	0
Total For FRB07							0.00	0	0
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB08 SPOT							0.00	0	0
Total For FRB08							0.00	0	0
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB09 SPOT							0.00	0	0
Total For FRB09							0.00	0	0
FRB10 On 25/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB10 SPOT							0.00	0	0
Total For FRB10							0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZC 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
FRBZC 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
FRBZC 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
FRC04 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
FRC08 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
FRC10 On 13/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC100 SPOT							0.00	0	0
Total For FRC100							0.00	0	0
FRC10 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
FRC10 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
FRC10 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
FRC10 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
Total FRC108 SPOT							0.00	0	0
Total For FRC108							0.00	0	0
FRC1C On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC109 SPOT							0.00	0	0
Total For FRC109							0.00	0	0
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC11 SPOT							0.00	0	0
Total For FRC11							0.00	0	0
FRC11 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC110 SPOT							0.00	0	0
Total For FRC110							0.00	0	0
FRC11 On 20/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC111 SPOT							0.00	0	0
Total For FRC111							0.00	0	0
FRC11 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC112 SPOT							0.00	0	0
Total For FRC112							0.00	0	0
FRC11 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC113 SPOT							0.00	0	0
Total For FRC113							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC114 SPOT							0.00	0	0
Total For FRC114							0.00	0	0
FRC11 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC115 SPOT							0.00	0	0
Total For FRC115							0.00	0	0
FRC11 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC116 SPOT							0.00	0	0
Total For FRC116							0.00	0	0
FRC11 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC117 SPOT							0.00	0	0
Total For FRC117							0.00	0	0
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC17 SPOT							0.00	0	0
Total For FRC17							0.00	0	0
FRC29 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC29 SPOT							0.00	0	0
Total For FRC29							0.00	0	0
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC37 SPOT							0.00	0	0
Total For FRC37							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC4€ On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC46 SPOT							0.00	0	0
Total For FRC46							0.00	0	0
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC47 SPOT							0.00	0	0
Total For FRC47							0.00	0	0
FRC5€ On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC55 SPOT							0.00	0	0
Total For FRC55							0.00	0	0
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC57 SPOT							0.00	0	0
Total For FRC57							0.00	0	0
FRC5€ On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC59 SPOT							0.00	0	0
Total For FRC59							0.00	0	0
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC61 SPOT							0.00	0	0
Total For FRC61							0.00	0	0
FRC6€ On 31/01/2022 Spot Bond			5.87500	5.87500			0.00	0	0
Total FRC66 SPOT							0.00	0	0
Total For FRC66							0.00	0	0
FRC67 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC67 SPOT							0.00	0	0
Total For FRC67							0.00	0	0
FRC6€ On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC68 SPOT							0.00	0	0
Total For FRC68							0.00	0	0
FRC6€ On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC69 SPOT							0.00	0	0
Total For FRC69							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC70 SPOT							0.00	0	0
Total For FRC70							0.00	0	0
FRC71 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC71 SPOT							0.00	0	0
Total For FRC71							0.00	0	0
FRC72 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC72 SPOT							0.00	0	0
Total For FRC72							0.00	0	0
FRC73 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC73 SPOT							0.00	0	0
Total For FRC73							0.00	0	0
FRC74 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC74 SPOT							0.00	0	0
Total For FRC74							0.00	0	0
FRC75 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC75 SPOT							0.00	0	0
Total For FRC75							0.00	0	0
FRC76 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC76 SPOT							0.00	0	0
Total For FRC76							0.00	0	0
FRC77 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC77 SPOT							0.00	0	0
Total For FRC77							0.00	0	0
FRC78 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC78 SPOT							0.00	0	0
Total For FRC78							0.00	0	0
FRC79 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC79 SPOT							0.00	0	0
Total For FRC79							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80 On 15/06/2016 Spot Bond			4.73000	4.73000			0.00	0	0
Total FRC80 SPOT							0.00	0	0
Total For FRC80							0.00	0	0
FRC81 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC81 SPOT							0.00	0	0
Total For FRC81							0.00	0	0
FRC82 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC82 SPOT							0.00	0	0
Total For FRC82							0.00	0	0
FRC83 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC83 SPOT							0.00	0	0
Total For FRC83							0.00	0	0
FRC84 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC84 SPOT							0.00	0	0
Total For FRC84							0.00	0	0
FRC85 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC85 SPOT							0.00	0	0
Total For FRC85							0.00	0	0
FRC86 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC86 SPOT							0.00	0	0
Total For FRC86							0.00	0	0
FRC87 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC87 SPOT							0.00	0	0
Total For FRC87							0.00	0	0
FRC88 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC88 SPOT							0.00	0	0
Total For FRC88							0.00	0	0
FRC89 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC89 SPOT							0.00	0	0
Total For FRC89							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC90 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC90 SPOT							0.00	0	0
Total For FRC90							0.00	0	0
FRC91 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC91 SPOT							0.00	0	0
Total For FRC91							0.00	0	0
FRC92 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC92 SPOT							0.00	0	0
Total For FRC92							0.00	0	0
FRC93 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC93 SPOT							0.00	0	0
Total For FRC93							0.00	0	0
FRC94 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC94 SPOT							0.00	0	0
Total For FRC94							0.00	0	0
FRC95 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC95 SPOT							0.00	0	0
Total For FRC95							0.00	0	0
FRC96 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC96 SPOT							0.00	0	0
Total For FRC96							0.00	0	0
FRC97 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC97 SPOT							0.00	0	0
Total For FRC97							0.00	0	0
FRC98 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC98 SPOT							0.00	0	0
Total For FRC98							0.00	0	0
FRC99 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC99 SPOT							0.00	0	0
Total For FRC99							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	20,000,000
Total FRJ14 SPOT							0.00	0	20,000,000
Total For FRJ14							0.00	0	20,000,000
FRJ15 On 04/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ15 SPOT							0.00	0	0
Total For FRJ15							0.00	0	0
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ16 SPOT							0.00	0	0
Total For FRJ16							0.00	0	0
FRJ17 On 04/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ17 SPOT							0.00	0	0
Total For FRJ17							0.00	0	0
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ18 SPOT							0.00	0	0
Total For FRJ18							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS53 On 27/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS53 SPOT							0.00	0	0
Total For FRS53							0.00	0	0
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS54 SPOT							0.00	0	0
Total For FRS54							0.00	0	0
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS55 SPOT							0.00	0	0
Total For FRS55							0.00	0	0
FRS56 On 19/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS56 SPOT							0.00	0	0
Total For FRS56							0.00	0	0
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS57 SPOT							0.00	0	0
Total For FRS57							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63 On 22/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS63 SPOT							0.00	0	0
Total For FRS63							0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.00000	2.00000			0.00	0	0
Total FRS64 SPOT							0.00	0	0
Total For FRS64							0.00	0	0
FRS65 On 30/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS65 SPOT							0.00	0	0
Total For FRS65							0.00	0	0
FRS66 On 22/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS66 SPOT							0.00	0	0
Total For FRS66							0.00	0	0
FRS67 On 25/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS67 SPOT							0.00	0	0
Total For FRS67							0.00	0	0
FRS68 On 09/11/2024 Spot Bond			100.00000	100.00000		8,000,000,000,000.00	80,000,000	40,000,000	
Total FRS68 SPOT						8,000,000,000,000.00	80,000,000	40,000,000	
Total For FRS68						8,000,000,000,000.00	80,000,000	40,000,000	
FRS69 On 31/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS69 SPOT							0.00	0	0
Total For FRS69							0.00	0	0
FRS70 On 04/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS70 SPOT							0.00	0	0
Total For FRS70							0.00	0	0
FRS71 On 08/06/2013 Spot Bond			100.00000	100.00000			0.00	0	200,000,000
Total FRS71 SPOT							0.00	0	200,000,000
Total For FRS71							0.00	0	200,000,000
FRS72 On 09/11/2024 Spot Bond			100.00000	100.00000		7,690,000,000,000.00	76,900,000	38,450,000	
Total FRS72 SPOT						7,690,000,000,000.00	76,900,000	38,450,000	
Total For FRS72						7,690,000,000,000.00	76,900,000	38,450,000	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73 On 12/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS73 SPOT							0.00	0	0
Total For FRS73							0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS74 SPOT							0.00	0	0
Total For FRS74							0.00	0	0
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			6,600,000,000.00	66,000	1,700,000
Total FRX14 SPOT							6,600,000,000.00	66,000	1,700,000
Total For FRX14							6,600,000,000.00	66,000	1,700,000
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			50,400,000,000.00	504,000	252,000
Total FRX15 SPOT							50,400,000,000.00	504,000	252,000
Total For FRX15							50,400,000,000.00	504,000	252,000
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	23,000,000
Total FRX17 SPOT							0.00	0	23,000,000
Total For FRX17							0.00	0	23,000,000
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			2,898,000,000.00	322,000	4,800,000
Total FRX19 SPOT							2,898,000,000.00	322,000	4,800,000
Total For FRX19							2,898,000,000.00	322,000	4,800,000
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX24 SPOT							0.00	0	0
Total For FRX24							0.00	0	0
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX31 SPOT							0.00	0	0
Total For FRX31							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	175,000,000
Total FRX45 SPOT							0.00	0	175,000,000
Total For FRX45							0.00	0	175,000,000
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
GPT16 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT16 SPOT							0.00	0	0
Total For GPT16							0.00	0	0
GPT17 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT17 SPOT							0.00	0	0
Total For GPT17							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A: 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
GRA2: 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
GRA2: On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA296 SPOT							0.00	0	0
Total For GRA296							0.00	0	0
GRB8: 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
GRD1: 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
GRD1: On 18/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD172 SPOT							0.00	0	0
Total For GRD172							0.00	0	0
GRD1: On 06/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD173 SPOT							0.00	0	0
Total For GRD173							0.00	0	0
GRD1: On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD174 SPOT							0.00	0	0
Total For GRD174							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1 _A 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 _B 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 _C 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 _D 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 ₁ On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
Total GRT01 SPOT							0.00	0	3,000,000
Total For GRT01							0.00	0	3,000,000
GRT0 ₂ On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	325,000
Total GRT02 SPOT							0.00	0	325,000
Total For GRT02							0.00	0	325,000
GRT0 ₃ 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 ₄ On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT04 SPOT							0.00	0	0
Total For GRT04							0.00	0	0
GRT0 ₅ On 25/01/2015 Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	7,722,000
Total GRT05 SPOT							100,000,000,000.00	1,000,000	7,722,000
Total For GRT05							100,000,000,000.00	1,000,000	7,722,000
GSIZ1 ₆ 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT							0.00	0	0
Total For HMS1B2							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT							0.00	0	0
Total For HMS1B3							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B5 SPOT							0.00	0	0
Total For HMS1B5							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B6 SPOT							0.00	0	0
Total For HMS1B6							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT							0.00	0	0
Total For HMS1B7							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B8 SPOT							0.00	0	0
Total For HMS1B8							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B9 SPOT							0.00	0	0
Total For HMS1B9							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT							0.00	0	0
Total For HMS1C2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C3 SPOT							0.00	0	0
Total For HMS1C3							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C4 SPOT							0.00	0	0
Total For HMS1C4							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C 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
HMS1D 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
HMS1D 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
HMS1D 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
HMS1D 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
HMS1E 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
HMS1E 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
HMS1E On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E4 SPOT							0.00	0	0
Total For HMS1E4							0.00	0	0
HMS1F 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
HMS1G 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			45,400,000,000.00	454,000	30,000,000
Total HWAY20 SPOT							45,400,000,000.00	454,000	30,000,000
Total For HWAY20							45,400,000,000.00	454,000	30,000,000
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			10,800,000,000.00	108,000	29,800,000
Total HWAY34 SPOT							10,800,000,000.00	108,000	29,800,000
Total For HWAY34							10,800,000,000.00	108,000	29,800,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL09 SPOT							0.00	0	0
Total For IBL09							0.00	0	0
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
Total IBL11 SPOT							0.00	0	10,000,000
Total For IBL11							0.00	0	10,000,000
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL12 SPOT							0.00	0	0
Total For IBL12							0.00	0	0
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
Total IBL13 SPOT							0.00	0	1,000,000
Total For IBL13							0.00	0	1,000,000
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
Total IBL14 SPOT							0.00	0	3,000,000
Total For IBL14							0.00	0	3,000,000
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	12,000,000
Total IBL15 SPOT							0.00	0	12,000,000
Total For IBL15							0.00	0	12,000,000
IBL18 On 10/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL18 SPOT							0.00	0	0
Total For IBL18							0.00	0	0
IBL19 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL19 SPOT							0.00	0	0
Total For IBL19							0.00	0	0
IBL20 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL20 SPOT							0.00	0	0
Total For IBL20							0.00	0	0
IBL21 On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL21 SPOT							0.00	0	0
Total For IBL21							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37 On 02/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL37 SPOT							0.00	0	0
Total For IBL37							0.00	0	0
IBL38 On 02/04/2017 Spot Bond			100.00000	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 09/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IC02 SPOT							0.00	0	0
Total For IC02							0.00	0	0
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP01 SPOT							0.00	0	0
Total For IDCP01							0.00	0	0
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP02 SPOT							0.00	0	0
Total For IDCP02							0.00	0	0
IDCP0 On 31/01/2017 Spot Bond			5.00000	5.00000			0.00	0	0
Total IDCP03 SPOT							0.00	0	0
Total For IDCP03							0.00	0	0
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IFM01 SPOT							0.00	0	0
Total For IFM01							0.00	0	0
IHL01 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IHL01 SPOT							0.00	0	0
Total For IHL01							0.00	0	0
IHL02 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IHL02 SPOT							0.00	0	0
Total For IHL02							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03 On 17/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IHL03 SPOT							0.00	0	0
Total For IHL03							0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND221 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
IND227 On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND227 SPOT							0.00	0	0
Total For IND227							0.00	0	0
IND228 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
IND229 On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND229 SPOT							0.00	0	0
Total For IND229							0.00	0	0
IND230 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
IND231 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
IND232 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
IND233 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
IND234 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
IND235 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND23 ⁱ On 04/09/2012 Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	9,000,000
Total IND236 SPOT							1,800,000,000,000.00	18,000,000	9,000,000
Total For IND236							1,800,000,000,000.00	18,000,000	9,000,000
IND23 ⁱ On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND237 SPOT							0.00	0	0
Total For IND237							0.00	0	0
IND23 ⁱ On 18/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND238 SPOT							0.00	0	0
Total For IND238							0.00	0	0
IND23 ⁱ On 25/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND239 SPOT							0.00	0	0
Total For IND239							0.00	0	0
IND24 ⁱ 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
IND24 ⁱ On 09/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND241 SPOT							0.00	0	0
Total For IND241							0.00	0	0
IND24 ⁱ On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND242 SPOT							0.00	0	0
Total For IND242							0.00	0	0
IND24 ⁱ On 23/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND243 SPOT							0.00	0	0
Total For IND243							0.00	0	0
IND24 ⁱ On 30/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND244 SPOT							0.00	0	0
Total For IND244							0.00	0	0
IND24 ⁱ 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND24 ⁱ On 13/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND246 SPOT							0.00	0	0
Total For IND246							0.00	0	0
IND24 ⁱ On 20/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND247 SPOT							0.00	0	0
Total For IND247							0.00	0	0
IND24 ⁱ On 27/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND248 SPOT							0.00	0	0
Total For IND248							0.00	0	0
IND24 ⁱ On 04/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND249 SPOT							0.00	0	0
Total For IND249							0.00	0	0
IND25 ⁱ 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
ING10 ⁱ 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
ING11 ⁱ On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING114 SPOT							0.00	0	0
Total For ING114							0.00	0	0
ING11 ⁱ On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING115 SPOT							0.00	0	0
Total For ING115							0.00	0	0
ING11 ⁱ On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING116 SPOT							0.00	0	0
Total For ING116							0.00	0	0
ING12 ⁱ 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING12 On 07/12/2012 Spot Bond			100.00000	100.00000			234,720,000,000.00	2,347,200	585,300
Total ING127 SPOT							234,720,000,000.00	2,347,200	585,300
Total For ING127							234,720,000,000.00	2,347,200	585,300
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
ING14 On 07/09/2012 Spot Bond			100.00000	100.00000			168,943,200,000.00	1,689,432	281,572
Total ING141 SPOT							168,943,200,000.00	1,689,432	281,572
Total For ING141							168,943,200,000.00	1,689,432	281,572
ING14 On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING142 SPOT							0.00	0	0
Total For ING142							0.00	0	0
ING14 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING143 SPOT							0.00	0	0
Total For ING143							0.00	0	0
ING14 On 13/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING144 SPOT							0.00	0	0
Total For ING144							0.00	0	0
ING14 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING145 SPOT							0.00	0	0
Total For ING145							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
Total ING155 SPOT							0.00	0	0
Total For ING155							0.00	0	0
ING15 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING156 SPOT							0.00	0	0
Total For ING156							0.00	0	0
ING15 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING157 SPOT							0.00	0	0
Total For ING157							0.00	0	0
ING15 On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING158 SPOT							0.00	0	0
Total For ING158							0.00	0	0
ING15 On 05/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING159 SPOT							0.00	0	0
Total For ING159							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING33 SPOT							0.00	0	0
Total For ING33							0.00	0	0
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING34 SPOT							0.00	0	0
Total For ING34							0.00	0	0
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING46 SPOT							0.00	0	0
Total For ING46							0.00	0	0
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING60U SPOT							0.00	0	0
Total For ING60U							0.00	0	0
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING82 SPOT							0.00	0	0
Total For ING82							0.00	0	0
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING89 SPOT							0.00	0	0
Total For ING89							0.00	0	0
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ02 SPOT							0.00	0	0
Total For INJ02							0.00	0	0
IP257U On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP257U SPOT							0.00	0	0
Total For IP257U							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			18,800,000,000.00	188,000	94,000
Total IPL4 SPOT							18,800,000,000.00	188,000	94,000
Total For IPL4							18,800,000,000.00	188,000	94,000
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			27,600,000,000.00	276,000	1,300,000
Total IPL6 SPOT							27,600,000,000.00	276,000	1,300,000
Total For IPL6							27,600,000,000.00	276,000	1,300,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016 On 06/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV016 SPOT							0.00	0	0
Total For IV016							0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.75000	2.75000			0.00	0	0
Total IV017 SPOT							0.00	0	0
Total For IV017							0.00	0	0
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			0.00	0	3,000,000
Total IV04 SPOT							0.00	0	3,000,000
Total For IV04							0.00	0	3,000,000
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			60,000,000,000.00	600,000	300,000
Total IV08 SPOT							60,000,000,000.00	600,000	300,000
Total For IV08							60,000,000,000.00	600,000	300,000
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
IV19A On 31/03/2028 Spot Bond			2.60000	2.60000			104,000,000,000.00	40,000,000	20,000,000
Total IV19A SPOT							104,000,000,000.00	40,000,000	20,000,000
Total For IV19A							104,000,000,000.00	40,000,000	20,000,000
IVA134 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA22 ² 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
IVA22 ⁵ 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
IVA22 ⁶ 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
IVA22 ⁷ 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
IVA22 ⁸ On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA228 SPOT							0.00	0	0
Total For IVA228							0.00	0	0
IVA22 ⁹ On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA229 SPOT							0.00	0	0
Total For IVA229							0.00	0	0
IVA23 ⁰ 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
IVA23 ¹ 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
IVA23 ² 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
IVA23 ³ 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA23 ^a 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
IVA23 ^b 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
IVA23 ^c 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
IVA23 ^d 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
IVA23 ^e 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
IVA23 ^f On 27/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA239 SPOT							0.00	0	0
Total For IVA239							0.00	0	0
IVA24 ^a 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
IVA24 ^b 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
IVA24 ^c 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
IVA24 ^d 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA24 ^a 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
IVA24 ^b 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
IVA24 ^c 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
IVA24 ^d 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
IVA24 ^e 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
IVA24 ^f On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA249 SPOT							0.00	0	0
Total For IVA249							0.00	0	0
IVA25 ^g 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
IVC00 ^h 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
IVC00 ⁱ 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
IVC00 ^j 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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	5,700,000
Total LGL1 SPOT							0.00	0	5,700,000
Total For LGL1							0.00	0	5,700,000
MAQ01 On 27/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ007 SPOT							0.00	0	0
Total For MAQ007							0.00	0	0
MAQ0 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ013 SPOT							0.00	0	0
Total For MAQ013							0.00	0	0
MAQ0 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ014 SPOT							0.00	0	0
Total For MAQ014							0.00	0	0
MAQ0 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ015 SPOT							0.00	0	0
Total For MAQ015							0.00	0	0
MAQ0 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ016 SPOT							0.00	0	0
Total For MAQ016							0.00	0	0
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF018 SPOT							0.00	0	0
Total For MBF018							0.00	0	0
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF019 SPOT							0.00	0	0
Total For MBF019							0.00	0	0
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF024 SPOT							0.00	0	0
Total For MBF024							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total MBP25U SPOT							0.00	0	0
Total For MBP25U							0.00	0	0
MBSA01 On 16/04/2019 Spot Bond			8.00000	8.00000			576,000,000.00	72,000	36,000
Total MBSA01 SPOT							576,000,000.00	72,000	36,000
Total For MBSA01							576,000,000.00	72,000	36,000
MCB2M 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
MCB3M 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MEFSI On 05/10/2016 Spot Bond			8.59000	8.59000			0.00	0	0
Total MEFSB3 SPOT							0.00	0	0
Total For MEFSB3							0.00	0	0
MEFSI On 05/01/2019 Spot Bond			9.34000	9.34000			0.00	0	0
Total MEFSB4 SPOT							0.00	0	0
Total For MEFSB4							0.00	0	0
MEFSI On 05/01/2022 Spot Bond			10.01000	10.01000			0.00	0	0
Total MEFSB5 SPOT							0.00	0	0
Total For MEFSB5							0.00	0	0
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	101,600,000
Total MET01 SPOT							0.00	0	101,600,000
Total For MET01							0.00	0	101,600,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			96,600,000,000.00	966,000	16,290,000
Total MGL01 SPOT							96,600,000,000.00	966,000	16,290,000
Total For MGL01							96,600,000,000.00	966,000	16,290,000
MIL01 On 31/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MIL01 SPOT							0.00	0	0
Total For MIL01							0.00	0	0
MIL02 On 31/05/2017 Spot Bond			8.78500	8.78500			0.00	0	0
Total MIL02 SPOT							0.00	0	0
Total For MIL02							0.00	0	0
MQB0 On 31/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MQB01 SPOT							0.00	0	0
Total For MQB01							0.00	0	0
MQB0 On 31/05/2017 Spot Bond			8.00000	8.00000			1,232,000,000.00	154,000	10,000,000
Total MQB02 SPOT							1,232,000,000.00	154,000	10,000,000
Total For MQB02							1,232,000,000.00	154,000	10,000,000
MTN0 On 13/07/2014 Spot Bond			100.00000	100.00000			41,400,000,000.00	414,000	2,600,000
Total MTN02 SPOT							41,400,000,000.00	414,000	2,600,000
Total For MTN02							41,400,000,000.00	414,000	2,600,000
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			26,000,000,000.00	260,000	3,900,000
Total MTN04 SPOT							26,000,000,000.00	260,000	3,900,000
Total For MTN04							26,000,000,000.00	260,000	3,900,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTN05 SPOT							0.00	0	0
Total For MTN05							0.00	0	0
MTNC07 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
MTNC08 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNC08 SPOT							0.00	0	0
Total For MTNC08							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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1C On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK10B SPOT							0.00	0	0
Total For NBK10B							0.00	0	0
NBK11 On 27/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK11B SPOT							0.00	0	0
Total For NBK11B							0.00	0	0
NBK12 On 20/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK12B SPOT							0.00	0	0
Total For NBK12B							0.00	0	0
NBK13 On 21/02/2017 Spot Bond			100.00000	100.00000		2,000,000,000.00		20,000,000	10,000,000
Total NBK13B SPOT						2,000,000,000.00		20,000,000	10,000,000
Total For NBK13B						2,000,000,000.00		20,000,000	10,000,000
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
NBK2A On 15/09/2015 Spot Bond			100.00000	100.00000		24,200,000,000.00		242,000	8,700,000
Total NBK2A SPOT						24,200,000,000.00		242,000	8,700,000
Total For NBK2A						24,200,000,000.00		242,000	8,700,000
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
NBK3A On 09/09/2019 Spot Bond			100.00000	100.00000		11,600,000,000.00		116,000	6,300,000
Total NBK3A SPOT						11,600,000,000.00		116,000	6,300,000
Total For NBK3A						11,600,000,000.00		116,000	6,300,000
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	200,000
Total NBK5B SPOT							0.00	0	200,000
Total For NBK5B							0.00	0	200,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6/ On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	9,400,000
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
NBK8/ On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8A SPOT							0.00	0	0
Total For NBK8A							0.00	0	0
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	20,000,000
Total NBK8B SPOT							0.00	0	20,000,000
Total For NBK8B							0.00	0	20,000,000
NBK9/ On 23/03/2016 Spot Bond			100.00000	100.00000			40,600,000,000.00	406,000	9,800,000
Total NBK9A SPOT							40,600,000,000.00	406,000	9,800,000
Total For NBK9A							40,600,000,000.00	406,000	9,800,000
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	0
Total NBK11 SPOT							0.00	0	0
Total For NBK11							0.00	0	0
NCLN' On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN17 SPOT							0.00	0	0
Total For NCLN17							0.00	0	0
NCLN' On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN19 SPOT							0.00	0	0
Total For NCLN19							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN ² On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN42 SPOT							0.00	0	0
Total For NCLN42							0.00	0	0
NCLN ² 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 ² 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 ² 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 ² 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 ² 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 ² 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 ² 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 ² 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 ² 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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6 On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN66 SPOT							0.00	0	0
Total For NCLN66							0.00	0	0
NCLN67 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN67 SPOT							0.00	0	0
Total For NCLN67							0.00	0	0
NCLN68 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN68 SPOT							0.00	0	0
Total For NCLN68							0.00	0	0
NCLN69 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN69 SPOT							0.00	0	0
Total For NCLN69							0.00	0	0
NCLN70 On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN70 SPOT							0.00	0	0
Total For NCLN70							0.00	0	0
NCLN71 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN71 SPOT							0.00	0	0
Total For NCLN71							0.00	0	0
NCLN72 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN72 SPOT							0.00	0	0
Total For NCLN72							0.00	0	0
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			80,000,000,000.00	800,000	400,000
Total NED11 SPOT							80,000,000,000.00	800,000	400,000
Total For NED11							80,000,000,000.00	800,000	400,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12B SPOT							0.00	0	0
Total For NED12B							0.00	0	0
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED6 SPOT							0.00	0	0
Total For NED6							0.00	0	0
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	4,800,000
Total NED8 SPOT							0.00	0	4,800,000
Total For NED8							0.00	0	4,800,000
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
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
NET44 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET44 SPOT							0.00	0	0
Total For NET44							0.00	0	0
NILB10 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
NMP20N On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NMP20N SPOT							0.00	0	0
Total For NMP20N							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1A14 SPOT							0.00	0	0
Total For NQ1A14							0.00	0	0
NQ1A On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1A15 SPOT							0.00	0	0
Total For NQ1A15							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 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B13 SPOT							0.00	0	0
Total For NQ1B13							0.00	0	0
NQ1B On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B14 SPOT							0.00	0	0
Total For NQ1B14							0.00	0	0
NQ1C On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C10 SPOT							0.00	0	0
Total For NQ1C10							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C13 SPOT							0.00	0	0
Total For NQ1C13							0.00	0	0
NQ1C On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C14 SPOT							0.00	0	0
Total For NQ1C14							0.00	0	0
NQF1A On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A9 SPOT							0.00	0	0
Total For NQF1A9							0.00	0	0
NQF1B 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
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C9 SPOT							0.00	0	0
Total For NQF1C9							0.00	0	0
NQF1D On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D4 SPOT							0.00	0	0
Total For NQF1D4							0.00	0	0
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D5 SPOT							0.00	0	0
Total For NQF1D5							0.00	0	0
NQF1F On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0
Total NQF1D6 SPOT							0.00	0	0
Total For NQF1D6							0.00	0	0
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	30,000,000
Total NRA013 SPOT							0.00	0	30,000,000
Total For NRA013							0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	7,000,000
Total NRA018 SPOT							0.00	0	7,000,000
Total For NRA018							0.00	0	7,000,000
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	82,000,000
Total NRA023 SPOT							0.00	0	82,000,000
Total For NRA023							0.00	0	82,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
Total NRA028 SPOT							0.00	0	5,000,000
Total For NRA028							0.00	0	5,000,000
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC08 SPOT							0.00	0	0
Total For NTC08							0.00	0	0
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC09 SPOT							0.00	0	0
Total For NTC09							0.00	0	0
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC10 SPOT							0.00	0	0
Total For NTC10							0.00	0	0
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC11 SPOT							0.00	0	0
Total For NTC11							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12 On 25/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC12 SPOT							0.00	0	0
Total For NTC12							0.00	0	0
NTC13 On 31/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC13 SPOT							0.00	0	0
Total For NTC13							0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A1 SPOT							0.00	0	0
Total For OCT1A1							0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A4 SPOT							0.00	0	0
Total For OCT1A4							0.00	0	0
OCT1B On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1B1 SPOT							0.00	0	0
Total For OCT1B1							0.00	0	0
OCT1C On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1C1 SPOT							0.00	0	0
Total For OCT1C1							0.00	0	0
OCT1D On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1D1 SPOT							0.00	0	0
Total For OCT1D1							0.00	0	0
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1E1 SPOT							0.00	0	0
Total For OCT1E1							0.00	0	0
OML0 On 27/10/2015 Spot Bond			100.00000	100.00000		2,168,800,000,000.00		21,688,000	101,347,000
Total OML01 SPOT						2,168,800,000,000.00		21,688,000	101,347,000
Total For OML01						2,168,800,000,000.00		21,688,000	101,347,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCAI 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
OTCAI 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
OTCAI 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
OTCAI 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
OTCAI 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
OTCAI 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
OTCB1 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCB1U SPOT							0.00	0	0
Total For OTCB1U							0.00	0	0
PBETC On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PBET01 SPOT							0.00	0	0
Total For PBET01							0.00	0	0
PCF02 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PCF02U SPOT							0.00	0	0
Total For PCF02U							0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PCF03 SPOT							0.00	0	0
Total For PCF03							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PNP05 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP05 SPOT							0.00	0	0
Total For PNP05							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
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.25500	6.23000		108,238,572,190,440.00	17,304,328,088	19,429,211,225	
Total R157 SPOT						108,238,572,190,440.00	17,304,328,088	19,429,211,225	
Total For R157						108,238,572,190,440.00	17,304,328,088	19,429,211,225	
R158P On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R158P SPOT							0.00	0	0
Total For R158P							0.00	0	0
R159P On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R159P SPOT							0.00	0	0
Total For R159P							0.00	0	0
R179 On 01/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R179 SPOT							0.00	0	0
Total For R179							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 21/12/2026 Spot Bond			8.28000	8.24500		79,288,782,810,840.00	9,575,939,953	9,265,543,099	
Total R186 SPOT						79,288,782,810,840.00	9,575,939,953	9,265,543,099	
Total For R186						79,288,782,810,840.00	9,575,939,953	9,265,543,099	
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			217.62748	217.55424		435,254,960,000.00	2,000,000	1,172,881,000	
Total R189 SPOT						435,254,960,000.00	2,000,000	1,172,881,000	
Total For R189						435,254,960,000.00	2,000,000	1,172,881,000	
R197 On 07/12/2023 Spot Bond			2.01500	2.01500		37,007,762,025.00	18,366,135	949,193,224	
Total R197 SPOT						37,007,762,025.00	18,366,135	949,193,224	
Total For R197						37,007,762,025.00	18,366,135	949,193,224	
R201 On 21/12/2014 Spot Bond			5.39500	5.37000		6,769,778,188,290.00	1,254,824,502	2,552,685,961	
Total R201 SPOT						6,769,778,188,290.00	1,254,824,502	2,552,685,961	
Total For R201						6,769,778,188,290.00	1,254,824,502	2,552,685,961	
R202 On 07/12/2033 Spot Bond			2.39500	2.40000		97,227,980,430.00	40,596,234	1,119,757,950	
Total R202 SPOT						97,227,980,430.00	40,596,234	1,119,757,950	
Total For R202						97,227,980,430.00	40,596,234	1,119,757,950	
R203 On 15/09/2017 Spot Bond			6.88500	6.85000		29,370,635,885,025.00	4,265,887,565	7,568,919,526	
Total R203 SPOT						29,370,635,885,025.00	4,265,887,565	7,568,919,526	
Total For R203						29,370,635,885,025.00	4,265,887,565	7,568,919,526	
R204 On 21/12/2018 Spot Bond			7.19500	7.17000		5,667,248,696,480.00	787,664,864	4,547,033,027	
Total R204 SPOT						5,667,248,696,480.00	787,664,864	4,547,033,027	
Total For R204						5,667,248,696,480.00	787,664,864	4,547,033,027	
R206 On 15/01/2014 Spot Bond			5.31000	5.28000		16,460,281,031,310.00	3,099,864,601	2,411,664,800	
Total R206 SPOT						16,460,281,031,310.00	3,099,864,601	2,411,664,800	
Total For R206						16,460,281,031,310.00	3,099,864,601	2,411,664,800	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 15/01/2020 Spot Bond			7.52000	7.50000		14,811,653,425,280.00	1,969,634,764	6,812,566,800	
Total R207 SPOT						14,811,653,425,280.00	1,969,634,764	6,812,566,800	
Total For R207						14,811,653,425,280.00	1,969,634,764	6,812,566,800	
R208 On 31/03/2021 Spot Bond			7.64500	7.61000		21,019,055,434,850.00	2,749,385,930	9,094,573,425	
Total R208 SPOT						21,019,055,434,850.00	2,749,385,930	9,094,573,425	
Total For R208						21,019,055,434,850.00	2,749,385,930	9,094,573,425	
R209 On 31/03/2036 Spot Bond			8.84500	8.80000		38,428,314,494,970.00	4,344,637,026	11,666,642,026	
Total R209 SPOT						38,428,314,494,970.00	4,344,637,026	11,666,642,026	
Total For R209						38,428,314,494,970.00	4,344,637,026	11,666,642,026	
R210 On 31/03/2028 Spot Bond			2.39000	2.40000		2,039,297,365,440.00	853,262,496	1,227,345,000	
Total R210 SPOT						2,039,297,365,440.00	853,262,496	1,227,345,000	
Total For R210						2,039,297,365,440.00	853,262,496	1,227,345,000	
R211 On 31/01/2017 Spot Bond			0.67000	0.68000		99,060,300,650.00	147,851,195	2,200,257,624	
Total R211 SPOT						99,060,300,650.00	147,851,195	2,200,257,624	
Total For R211						99,060,300,650.00	147,851,195	2,200,257,624	
R212 On 31/01/2022 Spot Bond			2.02000	2.02000		1,734,805,239,500.00	858,814,475	1,645,532,475	
Total R212 SPOT						1,734,805,239,500.00	858,814,475	1,645,532,475	
Total For R212						1,734,805,239,500.00	858,814,475	1,645,532,475	
R213 On 28/02/2031 Spot Bond			8.72500	8.68000		12,526,967,959,000.00	1,435,755,640	2,877,502,340	
Total R213 SPOT						12,526,967,959,000.00	1,435,755,640	2,877,502,340	
Total For R213						12,526,967,959,000.00	1,435,755,640	2,877,502,340	
R214 On 28/02/2041 Spot Bond			6.50000	6.50000		12,293,954,978,500.00	1,891,377,689	5,771,153,000	
Total R214 SPOT						12,293,954,978,500.00	1,891,377,689	5,771,153,000	
Total For R214						12,293,954,978,500.00	1,891,377,689	5,771,153,000	
R222C On 15/09/2012 Spot Bond			100.00000	100.00000		0.00	0	0	
Total R222C SPOT						0.00	0	0	
Total For R222C						0.00	0	0	
R223C On 15/03/2013 Spot Bond			100.00000	100.00000		0.00	0	0	
Total R223C SPOT						0.00	0	0	
Total For R223C						0.00	0	0	

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB 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
RCSB 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
RCSB On 25/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB04 SPOT							0.00	0	0
Total For RCSB04							0.00	0	0
RCSC 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
RCSC 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
RCSC On 06/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC09 SPOT							0.00	0	0
Total For RCSC09							0.00	0	0
RCSC On 06/06/2013 Spot Bond			100.00000	100.00000		9,000,000,000,000.00	90,000,000	90,000,000	45,000,000
Total RCSC10 SPOT						9,000,000,000,000.00	90,000,000	90,000,000	45,000,000
Total For RCSC10						9,000,000,000,000.00	90,000,000	90,000,000	45,000,000
RDFB 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
RDFC On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RDFC04 SPOT							0.00	0	0
Total For RDFC04							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES0€ On 18/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES06 SPOT							0.00	0	0
Total For RES06							0.00	0	0
RES0€ On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES09 SPOT							0.00	0	0
Total For RES09							0.00	0	0
RESB(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
RMBI0 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP008 On 30/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP008 SPOT							0.00	0	0
Total For RP008							0.00	0	0
RPG01 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG01 SPOT							0.00	0	0
Total For RPG01							0.00	0	0
RPG01U On 25/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG01U SPOT							0.00	0	0
Total For RPG01U							0.00	0	0
RPG02 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG02 SPOT							0.00	0	0
Total For RPG02							0.00	0	0
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
RPP02 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
RPP03 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
RPP05 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			0.00	0	0
Total RW02 SPOT							0.00	0	0
Total For RW02							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW21 SPOT							0.00	0	0
Total For RW21							0.00	0	0
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBC2 SPOT							0.00	0	0
Total For SBC2							0.00	0	0
SBC3 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBC3 SPOT							0.00	0	0
Total For SBC3							0.00	0	0
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK10 SPOT							0.00	0	0
Total For SBK10							0.00	0	0
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	26,800,000
Total SBK12 SPOT							0.00	0	26,800,000
Total For SBK12							0.00	0	26,800,000
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK13 SPOT							0.00	0	0
Total For SBK13							0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.00000	8.00000			0.00	0	0
Total SBK14 SPOT							0.00	0	0
Total For SBK14							0.00	0	0
SBK15 On 23/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK15 SPOT							0.00	0	0
Total For SBK15							0.00	0	0
SBK16 On 15/03/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK16 SPOT							0.00	0	0
Total For SBK16							0.00	0	0
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			68,000,000,000.00	680,000	17,840,000
Total SBK7 SPOT							68,000,000,000.00	680,000	17,840,000
Total For SBK7							68,000,000,000.00	680,000	17,840,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			0.00	0	3,842,000
Total SBK8 SPOT							0.00	0	3,842,000
Total For SBK8							0.00	0	3,842,000
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			84,000,000,000.00	840,000	7,627,000
Total SBK9 SPOT							84,000,000,000.00	840,000	7,627,000
Total For SBK9							84,000,000,000.00	840,000	7,627,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN34 SPOT							0.00	0	0
Total For SBN34							0.00	0	0
SBN35 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN35 SPOT							0.00	0	0
Total For SBN35							0.00	0	0
SBN36 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN36 SPOT							0.00	0	0
Total For SBN36							0.00	0	0
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN42 SPOT							0.00	0	0
Total For SBN42							0.00	0	0
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN45 SPOT							0.00	0	0
Total For SBN45							0.00	0	0
SBN49 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN49 SPOT							0.00	0	0
Total For SBN49							0.00	0	0
SBN50 On 23/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN50 SPOT							0.00	0	0
Total For SBN50							0.00	0	0
SBN51 On 03/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN51 SPOT							0.00	0	0
Total For SBN51							0.00	0	0
SBN52 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN52 SPOT							0.00	0	0
Total For SBN52							0.00	0	0
SBR00 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS13 SPOT							0.00	0	0
Total For SBS13							0.00	0	0
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS14 SPOT							0.00	0	0
Total For SBS14							0.00	0	0
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS15 SPOT							0.00	0	0
Total For SBS15							0.00	0	0
SBS16 On 22/09/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS16 SPOT							0.00	0	0
Total For SBS16							0.00	0	0
SBS18 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS18 SPOT							0.00	0	0
Total For SBS18							0.00	0	0
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS19 SPOT							0.00	0	0
Total For SBS19							0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.05000	10.05000			0.00	0	0
Total SBS20 SPOT							0.00	0	0
Total For SBS20							0.00	0	0
SBS21 On 15/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS21 SPOT							0.00	0	0
Total For SBS21							0.00	0	0
SBS22 On 23/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS22 SPOT							0.00	0	0
Total For SBS22							0.00	0	0
SBS23 On 23/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS23 SPOT							0.00	0	0
Total For SBS23							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24 On 23/05/2019 Spot Bond			100.00000	100.00000			0.00	0	800,000,000
Total SBS24 SPOT							0.00	0	800,000,000
Total For SBS24							0.00	0	800,000,000
SBS25 On 24/05/2019 Spot Bond			8.00000	8.00000			34,464,000,000.00	4,308,000	2,308,000
Total SBS25 SPOT							34,464,000,000.00	4,308,000	2,308,000
Total For SBS25							34,464,000,000.00	4,308,000	2,308,000
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			12,800,000,000.00	128,000	2,700,000
Total SBS9 SPOT							12,800,000,000.00	128,000	2,700,000
Total For SBS9							12,800,000,000.00	128,000	2,700,000
SBSI10 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI10 SPOT							0.00	0	0
Total For SBSI10							0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI11 SPOT							0.00	0	0
Total For SBSI11							0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI12 SPOT							0.00	0	0
Total For SBSI12							0.00	0	0
SCM107 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM107 SPOT							0.00	0	0
Total For SCM107							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 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
SHS01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	49,000,000
Total SHS01 SPOT							0.00	0	49,000,000
Total For SHS01							0.00	0	49,000,000
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			18,400,000,000.00	184,000	8,400,000
Total SLI2 SPOT							18,400,000,000.00	184,000	8,400,000
Total For SLI2							18,400,000,000.00	184,000	8,400,000
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			7,400,000,000.00	74,000	74,000
Total SMF1 SPOT							7,400,000,000.00	74,000	74,000
Total For SMF1							7,400,000,000.00	74,000	74,000
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			4,800,000,000.00	48,000	10,000,000
Total SNT01 SPOT							4,800,000,000.00	48,000	10,000,000
Total For SNT01							4,800,000,000.00	48,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1 On 21/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA1 SPOT							0.00	0	0
Total For SPDA1							0.00	0	0
SPDA2 On 21/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA2 SPOT							0.00	0	0
Total For SPDA2							0.00	0	0
SPDA3 On 21/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA3 SPOT							0.00	0	0
Total For SPDA3							0.00	0	0
SPDA4 On 21/08/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA4 SPOT							0.00	0	0
Total For SPDA4							0.00	0	0
SSA01 On 28/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSA01 SPOT							0.00	0	0
Total For SSA01							0.00	0	0
SSA02 On 20/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSA02 SPOT							0.00	0	0
Total For SSA02							0.00	0	0
SSN001 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
SSN002 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
SSN003 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
SSN004 On 31/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSN004 SPOT							0.00	0	0
Total For SSN004							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN0C On 31/03/2021 Spot Bond			6.75000	6.75000			0.00	0	0
Total SSN005 SPOT							0.00	0	0
Total For SSN005							0.00	0	0
SSN0C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSN006 SPOT							0.00	0	0
Total For SSN006							0.00	0	0
SSN0C On 15/01/2020 Spot Bond			7.25000	7.25000			0.00	0	0
Total SSN007 SPOT							0.00	0	0
Total For SSN007							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
SYN9C On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN906 SPOT							0.00	0	0
Total For SYN906							0.00	0	0
SYN9C On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN907 SPOT							0.00	0	0
Total For SYN907							0.00	0	0
SYN9C On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN908 SPOT							0.00	0	0
Total For SYN908							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 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
SYN91 On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN915 SPOT							0.00	0	0
Total For SYN915							0.00	0	0
SYN91 On 03/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN916 SPOT							0.00	0	0
Total For SYN916							0.00	0	0
SYN91 On 13/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN917 SPOT							0.00	0	0
Total For SYN917							0.00	0	0
SYN91 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN918 SPOT							0.00	0	0
Total For SYN918							0.00	0	0
SYN91 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN919 SPOT							0.00	0	0
Total For SYN919							0.00	0	0
SYN92 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN920 SPOT							0.00	0	0
Total For SYN920							0.00	0	0
SYN92 On 22/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN921 SPOT							0.00	0	0
Total For SYN921							0.00	0	0
SYN92 On 20/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN922 SPOT							0.00	0	0
Total For SYN922							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN92 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN923 SPOT							0.00	0	0
Total For SYN923							0.00	0	0
SYN92 On 22/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN924 SPOT							0.00	0	0
Total For SYN924							0.00	0	0
SYN92 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN925 SPOT							0.00	0	0
Total For SYN925							0.00	0	0
SYN92 On 27/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN926 SPOT							0.00	0	0
Total For SYN926							0.00	0	0
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	5,852
Total SZ18 SPOT							0.00	0	5,852
Total For SZ18							0.00	0	5,852
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	15,223
Total SZ25 SPOT							0.00	0	15,223
Total For SZ25							0.00	0	15,223
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	141,000
Total TFS06 SPOT							0.00	0	141,000
Total For TFS06							0.00	0	141,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
Total TFS95 SPOT							0.00	0	0
Total For TFS95							0.00	0	0
TFS96 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS96 SPOT							0.00	0	0
Total For TFS96							0.00	0	0
TFS97 On 14/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS97 SPOT							0.00	0	0
Total For TFS97							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
Total THE8A2 SPOT							0.00	0	0
Total For THE8A2							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total 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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TL13 On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TL13 SPOT							0.00	0	0
Total For TL13							0.00	0	0
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			14,600,000,000.00	146,000	3,100,000
Total TL15 SPOT							14,600,000,000.00	146,000	3,100,000
Total For TL15							14,600,000,000.00	146,000	3,100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			37,600,000,000.00	376,000	1,010,600,000
Total TN17 SPOT							37,600,000,000.00	376,000	1,010,600,000
Total For TN17							37,600,000,000.00	376,000	1,010,600,000
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			24,688,800,000.00	246,888	267,308,000
Total TN20 SPOT							24,688,800,000.00	246,888	267,308,000
Total For TN20							24,688,800,000.00	246,888	267,308,000
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			1,254,600,000.00	12,546	149,020,546
Total TN23 SPOT							1,254,600,000.00	12,546	149,020,546
Total For TN23							1,254,600,000.00	12,546	149,020,546
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			0.00	0	166,000,000
Total TN25 SPOT							0.00	0	166,000,000
Total For TN25							0.00	0	166,000,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			583,800,000,000.00	5,838,000	21,400,000
Total TN27 SPOT							583,800,000,000.00	5,838,000	21,400,000
Total For TN27							583,800,000,000.00	5,838,000	21,400,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 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
TSP13 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP130 SPOT							0.00	0	0
Total For TSP130							0.00	0	0
TSP13 On 03/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP131 SPOT							0.00	0	0
Total For TSP131							0.00	0	0
TSP13 On 29/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP132 SPOT							0.00	0	0
Total For TSP132							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR041 SPOT							0.00	0	0
Total For UTR041							0.00	0	0
UTR04 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR042 SPOT							0.00	0	0
Total For UTR042							0.00	0	0
UTR04 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR043 SPOT							0.00	0	0
Total For UTR043							0.00	0	0
UTR40 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR40 SPOT							0.00	0	0
Total For UTR40							0.00	0	0
VIP1A: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A2 SPOT							0.00	0	0
Total For VIP1A2							0.00	0	0
VIP1A: On 07/11/2013 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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01 On 08/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total VKE01 SPOT							0.00	0	0
Total For VKE01							0.00	0	0
VKE02 On 08/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total VKE02 SPOT							0.00	0	0
Total For VKE02							0.00	0	0
VKE03 On 08/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total VKE03 SPOT							0.00	0	0
Total For VKE03							0.00	0	0
VOD00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOD002 SPOT							0.00	0	0
Total For VOD002							0.00	0	0
VOD00 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOD004 SPOT							0.00	0	0
Total For VOD004							0.00	0	0
VOYT0 On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOYT01 SPOT							0.00	0	0
Total For VOYT01							0.00	0	0
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			239,282,800,000.00	2,392,828	60,676,828
Total WS04 SPOT							239,282,800,000.00	2,392,828	60,676,828
Total For WS04							239,282,800,000.00	2,392,828	60,676,828
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	40,000,000
Total WS05 SPOT							0.00	0	40,000,000
Total For WS05							0.00	0	40,000,000
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	14,000,000
Total WSP1 SPOT							0.00	0	14,000,000
Total For WSP1							0.00	0	14,000,000
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			30,000,000,000.00	300,000	29,000,000
Total WSP2 SPOT							30,000,000,000.00	300,000	29,000,000
Total For WSP2							30,000,000,000.00	300,000	29,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total WSP4 SPOT							0.00	0	0
Total For WSP4							0.00	0	0
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			0.00	0	27,000,000
Total WSP5 SPOT							0.00	0	27,000,000
Total For WSP5							0.00	0	27,000,000
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z006 SPOT							0.00	0	0
Total For Z006							0.00	0	0
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z009 SPOT							0.00	0	0
Total For Z009							0.00	0	0
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z014 SPOT							0.00	0	0
Total For Z014							0.00	0	0
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z018 SPOT							0.00	0	0
Total For Z018							0.00	0	0
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z019 SPOT							0.00	0	0
Total For Z019							0.00	0	0
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z020 SPOT							0.00	0	0
Total For Z020							0.00	0	0
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z025 SPOT							0.00	0	0
Total For Z025							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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							393,763,957,749,430.00	51,090,666,036	98,408,012,851
Total for SPOT :							393,763,957,749,430.00	51,090,666,036	98,408,012,851
Total Futures							393,763,978,685,391.00	51,090,724,579	98,408,349,279
Total Options							0.00	0	147,462
Grand Total:							393,763,978,685,391.00	51,090,724,579	98,408,496,741