



Interest Rates Daily MTM Report

Daily summary for: 09/02/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 20/04/2012 Any day expiry			7.66880	7.64100		15.89	0.00	0	0
Total ANY DAY EXPIRY CAAW \$ Future							0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.10	Call		93.00000	94,000	18.26	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.10	Put		552.00000	525,000	18.26	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.15	Call		85.00000	86,000	18.56	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.15	Put		594.00000	567,000	18.56	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.05	Call		101.00000	103,000	17.96	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.05	Put		510.00000	484,000	17.96	0.00	0	0
Total ANY DAY EXPIRY CAAW \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	0
ANY D On 29/03/2012 Any day expiry			7.64390	7.61610		15.83	0.00	0	0
Total ANY DAY EXPIRY DAAA \$ Future							0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.90	Call		92.00000	94,000	17.31	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.90	Put		376.00000	350,000	17.31	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.95	Call		81.00000	84,000	17.60	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.95	Put		415.00000	390,000	17.60	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.85	Call		103.00000	107,000	17.01	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.85	Put		337.00000	313,000	17.01	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ANY DAY EXPIRY DAAA \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	0
Total for Any day expiry							0.00	0	0
CF CA On 30/03/2012 Can-Do Future			0.06860	0.06530			0.00	0	0
Total CF CANDO CAAN Future							0.00	0	0
Total For CF CANDO CAAN							0.00	0	0
CF CA On 30/03/2012 Can-Do Future			0.20980	0.22000			0.00	0	100,000
Total CF CANDO CAAO Future							0.00	0	100,000
Total For CF CANDO CAAO							0.00	0	100,000
CF CA On 29/02/2012 Can-Do Future			0.01830	0.01690			0.00	0	12,500
Total CF CANDO CAAT Future							0.00	0	12,500
Total For CF CANDO CAAT							0.00	0	12,500
CF CA On 29/02/2012 Can-Do Future			0.16100	0.18240			0.00	0	12,987
Total CF CANDO CAAV Future							0.00	0	12,987
Total For CF CANDO CAAV							0.00	0	12,987
CF CA On 30/03/2012 Can-Do Future			0.05160	0.04870			0.00	0	12,500
Total CF CANDO CAAX Future							0.00	0	12,500
Total For CF CANDO CAAX							0.00	0	12,500
CF CA On 30/04/2012 Can-Do Future			0.05600	0.05320			0.00	0	12,500
Total CF CANDO CAAY Future							0.00	0	12,500
Total For CF CANDO CAAY							0.00	0	12,500
CF CA On 18/06/2012 Can-Do Future			0.06730	0.06330			0.00	0	5,670
Total CF CANDO CAAZ Future							0.00	0	5,670
Total For CF CANDO CAAZ							0.00	0	5,670
Total for Can-Do Future							0.00	0	156,157
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES18 Future							0.00	0	0
Total For ES18							0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES23 Future							0.00	0	0
Total For ES23							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For R189							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For R206							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For R209/R186							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/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
R157 On 03/05/2012 Bond Future			6.68800	6.64600		3.11	0.00	0	10,880
R157 On 02/08/2012 Bond Future			6.74200	6.69500		3.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future			6.79000	6.74300		3.49	0.00	0	0
R157	On	07/02/2013	Bond Future			6.82800	6.77100		3.11	0.00	0	0
Total R157 Future										0.00	0	10,880
R157	On	03/05/2012	Bond Future	8.25	Call		5,200.00000	5,061,000	3.39	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		2.00000	3,000	3.39	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		5,357.00000	5,217,000	3.39	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		2.00000	2,000	3.39	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		5,043.00000	4,904,000	3.39	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		3.00000	4,000	3.39	0.00	0	0
R157	On	03/05/2012	Bond Future	6.25	Put		1,576.00000	1,682,000	3.07	0.00	0	0
R157	On	03/05/2012	Bond Future	6.25	Call		247.00000	213,000	3.07	0.00	0	1,500
R157	On	03/05/2012	Bond Future	6.50	Call		515.00000	458,000	3.11	0.00	0	0
R157	On	03/05/2012	Bond Future	6.50	Put		1,003.00000	1,086,000	3.11	0.00	0	1,500
R157	On	03/05/2012	Bond Future	6.75	Call		933.00000	850,000	3.18	0.00	0	0
R157	On	03/05/2012	Bond Future	6.75	Put		587.00000	644,000	3.18	0.00	0	1,500
R157	On	02/08/2012	Bond Future	8.00	Call		4,120.00000	3,990,000	3.85	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		180.00000	195,000	3.85	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		4,251.00000	4,120,000	3.85	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		164.00000	178,000	3.85	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		3,990.00000	3,862,000	3.85	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		198.00000	215,000	3.85	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Call		1,832.00000	1,752,000	3.55	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Put		1,106.00000	1,159,000	3.55	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Call		1,917.00000	1,835,000	3.56	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Put		1,050.00000	1,102,000	3.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	6.95	Call		1,747.00000	1,669,000	3.54	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Put		1,162.00000	1,217,000	3.54	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Call		1,478.00000	1,404,000	3.11	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Put		1,532.00000	1,604,000	3.11	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Call		1,547.00000	1,471,000	3.12	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Put		1,473.00000	1,543,000	3.12	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Call		1,414.00000	1,342,000	3.10	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Put		1,596.00000	1,671,000	3.10	0.00	0	0
Total R157 Option										0.00	0	4,500
Total For R157										0.00	0	15,380
R186	On	03/05/2012	Bond Future			8.34500	8.28900		11.78	0.00	0	28,058
R186	On	02/08/2012	Bond Future			8.41500	8.35700		15.18	0.00	0	0
R186	On	01/11/2012	Bond Future			8.48200	8.42400		14.71	0.00	0	0
R186	On	07/02/2013	Bond Future			8.55000	8.48800		14.86	0.00	0	0
Total R186 Future										0.00	0	28,058
R186	On	03/05/2012	Bond Future	9.00	Call		7,190.00000	6,747,000	12.46	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		715.00000	802,000	12.46	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		7,553.00000	7,102,000	12.51	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		643.00000	721,000	12.51	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		6,833.00000	6,397,000	12.42	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		797.00000	890,000	12.42	0.00	0	0
R186	On	03/05/2012	Bond Future	7.90	Put		5,054.00000	5,417,000	11.57	0.00	0	0
R186	On	03/05/2012	Bond Future	7.90	Call		1,282.00000	1,116,000	11.57	0.00	0	2,250
R186	On	03/05/2012	Bond Future	8.20	Put		3,225.00000	3,501,000	11.75	0.00	0	0
R186	On	03/05/2012	Bond Future	8.20	Call		2,377.00000	2,124,000	11.75	0.00	0	750
R186	On	03/05/2012	Bond Future	8.50	Call		3,907.00000	3,570,000	12.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.50	Put		1,930.00000	2,123,000	12.01	0.00	0	750
R186	On	03/05/2012	Bond Future	8.85	Call		6,133.00000	5,716,000	12.33	0.00	0	0
R186	On	03/05/2012	Bond Future	8.85	Put		981.00000	1,093,000	12.33	0.00	0	2,250
R186	On	02/08/2012	Bond Future	8.75	Call		7,055.00000	6,705,000	15.60	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		3,476.00000	3,664,000	15.60	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Call		7,333.00000	6,976,000	15.64	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		3,310.00000	3,491,000	15.64	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		6,781.00000	6,439,000	15.56	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		3,649.00000	3,845,000	15.56	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Put		5,542.00000	5,809,000	15.18	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Call		4,540.00000	4,268,000	15.18	0.00	0	8,750
R186	On	01/11/2012	Bond Future	8.75	Call		7,715.00000	7,390,000	15.08	0.00	0	0
R186	On	01/11/2012	Bond Future	8.75	Put		4,788.00000	4,991,000	15.08	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Call		7,975.00000	7,643,000	15.12	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Put		4,608.00000	4,805,000	15.12	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Call		7,460.00000	7,141,000	15.04	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Put		4,975.00000	5,184,000	15.04	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Call		7,023.00000	6,722,000	14.86	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Put		6,915.00000	7,169,000	14.86	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Call		7,254.00000	6,948,000	14.90	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Put		6,700.00000	6,948,000	14.90	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Call		6,802.00000	6,506,000	14.84	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Put		7,144.00000	7,402,000	14.84	0.00	0	0
Total R186 Option										0.00	0	14,750
Total For R186										0.00	0	42,808

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	03/05/2012	Bond Future			215.61889	215.63354			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	03/05/2012	Bond Future	215.00	Call		634.00000	619,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.05	Call		584.00000	569,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0
R189	On	03/05/2012	Bond Future	214.95	Call		684.00000	669,000		0.00	0	0
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	03/05/2012	Bond Future			252.09185	254.87557			0.00	0	1,005
Total R197 Future										0.00	0	1,005
R197	On	03/05/2012	Bond Future	251.00	Call		3,876.00000	1,092,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.05	Call		3,826.00000	1,042,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0
R197	On	03/05/2012	Bond Future	250.95	Call		3,926.00000	1,142,000		0.00	0	0
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	1,005
R201	On	03/05/2012	Bond Future			6.22000	6.18200		2.32	0.00	0	968
R201	On	02/08/2012	Bond Future			6.23500	6.19200		2.82	0.00	0	0
R201	On	01/11/2012	Bond Future			6.22500	6.18300		2.53	0.00	0	0
R201	On	07/02/2013	Bond Future			6.17700	6.12300		2.27	0.00	0	0
Total R201 Future										0.00	0	968
R201	On	03/05/2012	Bond Future	7.75	Call		3,798.00000	3,704,000	2.55	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		1.00000	1,000	2.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.80	Call		3,916.00000	3,822,000	2.55	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.55	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		3,680.00000	3,586,000	2.55	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		1.00000	1,000	2.55	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call		2,992.00000	2,903,000	3.01	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		97.00000	105,000	3.01	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		3,090.00000	3,001,000	3.01	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		86.00000	94,000	3.01	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		2,894.00000	2,806,000	3.01	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		108.00000	117,000	3.01	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Call		1,301.00000	1,248,000	2.57	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Put		661.00000	693,000	2.57	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Call		1,365.00000	1,311,000	2.58	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Put		625.00000	656,000	2.58	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Call		1,239.00000	1,187,000	2.56	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Put		700.00000	733,000	2.56	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Call		1,091.00000	1,038,000	2.31	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Put		865.00000	908,000	2.31	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Call		1,141.00000	1,087,000	2.32	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Put		826.00000	868,000	2.32	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Call		1,041.00000	990,000	2.30	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Put		904.00000	949,000	2.30	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	968
R202	On	03/05/2012	Bond Future			187.48558	189.87526			0.00	0	37,020
Total R202 Future										0.00	0	37,020

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.00	Put		125.00000	2,514,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.05	Put		175.00000	2,564,000		0.00	0	0
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	189.95	Put		75.00000	2,464,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	37,020
R203	On	03/05/2012	Bond Future			7.33400	7.29800		5.61	0.00	0	3,536
R203	On	02/08/2012	Bond Future			7.40600	7.36700		6.78	0.00	0	0
R203	On	01/11/2012	Bond Future			7.47600	7.43800		6.66	0.00	0	0
R203	On	07/02/2013	Bond Future			7.54700	7.50500		6.17	0.00	0	0
Total R203 Future										0.00	0	3,536
R203	On	03/05/2012	Bond Future	8.75	Call		6,281.00000	6,122,000	6.07	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		20.00000	22,000	6.07	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		6,485.00000	6,326,000	6.07	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		16.00000	18,000	6.07	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		6,078.00000	5,919,000	6.07	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		24.00000	26,000	6.07	0.00	0	0
R203	On	03/05/2012	Bond Future	7.00	Put		1,926.00000	2,032,000	5.53	0.00	0	0
R203	On	03/05/2012	Bond Future	7.00	Call		581.00000	525,000	5.53	0.00	0	4,200
R203	On	03/05/2012	Bond Future	7.15	Put		1,499.00000	1,589,000	5.58	0.00	0	0
R203	On	03/05/2012	Bond Future	7.15	Call		833.00000	762,000	5.58	0.00	0	1,400
R203	On	03/05/2012	Bond Future	7.45	Call		1,524.00000	1,423,000	5.71	0.00	0	0
R203	On	03/05/2012	Bond Future	7.45	Put		846.00000	906,000	5.71	0.00	0	1,400
R203	On	03/05/2012	Bond Future	7.80	Call		2,604.00000	2,475,000	5.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	7.80	Put		385.00000	417,000	5.86	0.00	0	4,200
R203	On	02/08/2012	Bond Future	8.50	Call		5,240.00000	5,099,000	7.18	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		518.00000	544,000	7.18	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		5,405.00000	5,262,000	7.18	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		481.00000	505,000	7.18	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		5,077.00000	4,937,000	7.18	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		558.00000	585,000	7.18	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Call		3,078.00000	2,982,000	6.75	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Put		1,810.00000	1,869,000	6.75	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Call		3,201.00000	3,102,000	6.77	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Put		1,731.00000	1,788,000	6.77	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Call		2,957.00000	2,863,000	6.73	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Put		1,891.00000	1,952,000	6.73	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Call		1,053.00000	1,005,000	5.96	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Put		5,053.00000	5,168,000	5.96	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Call		1,110.00000	1,061,000	5.97	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Put		4,906.00000	5,021,000	5.97	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Call		1,001.00000	956,000	5.96	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Put		5,205.00000	5,323,000	5.96	0.00	0	0
Total R203 Option										0.00	0	11,200
Total For R203										0.00	0	14,736
R204	On	03/05/2012	Bond Future			7.64000	7.59400		6.86	0.00	0	3,150
R204	On	02/08/2012	Bond Future			7.71800	7.66900		8.67	0.00	0	0
R204	On	01/11/2012	Bond Future			7.79000	7.74200		8.29	0.00	0	0
R204	On	07/02/2013	Bond Future			7.86300	7.81000		8.15	0.00	0	0
Total R204 Future										0.00	0	3,150

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.75	Call		5,881.00000	5,654,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		87.00000	99,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		6,109.00000	5,880,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		74.00000	84,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		5,655.00000	5,429,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		103.00000	116,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	7.00	Put		3,480.00000	3,672,000	6.67	0.00	0	0
R204	On	03/05/2012	Bond Future	7.00	Call		335.00000	288,000	6.67	0.00	0	550
R204	On	03/05/2012	Bond Future	7.75	Call		1,849.00000	1,701,000	6.99	0.00	0	0
R204	On	03/05/2012	Bond Future	7.75	Put		1,042.00000	1,133,000	6.99	0.00	0	550
R204	On	02/08/2012	Bond Future	8.50	Call		5,090.00000	4,901,000	9.18	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		1,023.00000	1,080,000	9.18	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		5,264.00000	5,073,000	9.18	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		959.00000	1,014,000	9.18	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		4,911.00000	4,726,000	9.15	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		1,083.00000	1,144,000	9.15	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Call		3,630.00000	3,492,000	8.40	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Put		2,390.00000	2,484,000	8.40	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Call		3,771.00000	3,629,000	8.42	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Put		2,293.00000	2,383,000	8.42	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Call		3,492.00000	3,356,000	8.38	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Put		2,491.00000	2,587,000	8.38	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Call		3,805.00000	3,664,000	8.26	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Put		2,925.00000	3,031,000	8.26	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Call		3,935.00000	3,792,000	8.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	8.05	Put		2,825.00000	2,929,000	8.28	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Call		3,676.00000	3,538,000	8.24	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Put		3,027.00000	3,135,000	8.24	0.00	0	0
Total R204 Option										0.00	0	1,100
Total For R204										0.00	0	4,250
R206	On	03/05/2012	Bond Future			6.13400	6.09000		1.46	0.00	0	300
R206	On	02/08/2012	Bond Future			6.14500	6.09100		1.70	0.00	0	0
R206	On	01/11/2012	Bond Future			6.10200	6.04500		1.40	0.00	0	0
R206	On	07/02/2013	Bond Future			5.96500	5.88300		1.13	0.00	0	0
Total R206 Future										0.00	0	300
R206	On	03/05/2012	Bond Future	7.50	Call		2,232.00000	2,161,000	1.60	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		1.00000	0,000	1.60	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		2,310.00000	2,239,000	1.60	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		1.00000	0,000	1.60	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		2,154.00000	2,084,000	1.60	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		1.00000	1,000	1.60	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call		1,644.00000	1,577,000	1.81	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		67.00000	74,000	1.81	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		1,704.00000	1,637,000	1.81	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		60.00000	67,000	1.81	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		1,584.00000	1,518,000	1.81	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		74.00000	82,000	1.81	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Call		471.00000	439,000	1.40	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Put		523.00000	556,000	1.40	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Call		502.00000	468,000	1.41	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Put		496.00000	528,000	1.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	5.95	Call		443.00000	413,000	1.40	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Put		552.00000	587,000	1.40	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Call		522.00000	483,000	1.15	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Put		417.00000	452,000	1.15	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Call		547.00000	507,000	1.15	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Put		397.00000	431,000	1.15	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Call		497.00000	459,000	1.15	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Put		437.00000	472,000	1.15	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	300
R207	On	03/05/2012	Bond Future			7.88600	7.83000		8.12	0.00	0	24,945
R207	On	02/08/2012	Bond Future			7.96600	7.90700		10.25	0.00	0	0
R207	On	01/11/2012	Bond Future			8.03800	7.97900		9.85	0.00	0	0
R207	On	07/02/2013	Bond Future			8.11300	8.04900		9.73	0.00	0	0
Total R207 Future										0.00	0	24,945
R207	On	03/05/2012	Bond Future	8.75	Call		5,188.00000	4,907,000	8.77	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		222.00000	252,000	8.77	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		5,420.00000	5,135,000	8.77	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		193.00000	220,000	8.77	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		4,955.00000	4,678,000	8.74	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		250.00000	285,000	8.74	0.00	0	0
R207	On	03/05/2012	Bond Future	7.45	Put		2,846.00000	3,063,000	7.99	0.00	0	0
R207	On	03/05/2012	Bond Future	7.45	Call		697.00000	602,000	7.99	0.00	0	2,400
R207	On	03/05/2012	Bond Future	7.65	Put		2,104.00000	2,285,000	8.08	0.00	0	0
R207	On	03/05/2012	Bond Future	7.65	Call		1,093.00000	963,000	8.08	0.00	0	800
R207	On	03/05/2012	Bond Future	8.00	Call		2,088.00000	1,896,000	8.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.00	Put		1,145.00000	1,265,000	8.29	0.00	0	800
R207	On	03/05/2012	Bond Future	8.30	Call		3,204.00000	2,967,000	8.48	0.00	0	0
R207	On	03/05/2012	Bond Future	8.30	Put		626.00000	701,000	8.48	0.00	0	2,400
R207	On	02/08/2012	Bond Future	8.75	Call		5,593.00000	5,351,000	10.85	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		1,158.00000	1,235,000	10.85	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		5,778.00000	5,532,000	10.85	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		1,088.00000	1,161,000	10.85	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		5,404.00000	5,165,000	10.82	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		1,225.00000	1,305,000	10.82	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Call		4,076.00000	3,891,000	9.98	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Put		2,663.00000	2,788,000	9.98	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Call		4,228.00000	4,039,000	10.00	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Put		2,557.00000	2,678,000	10.00	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Call		3,927.00000	3,746,000	9.95	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Put		2,773.00000	2,902,000	9.95	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Call		4,300.00000	4,114,000	9.86	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Put		3,283.00000	3,422,000	9.86	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Call		4,442.00000	4,253,000	9.89	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Put		3,174.00000	3,310,000	9.89	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Call		4,159.00000	3,977,000	9.83	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Put		3,394.00000	3,537,000	9.83	0.00	0	0
Total R207 Option										0.00	0	6,400
Total For R207										0.00	0	31,345
R208	On	03/05/2012	Bond Future			7.92700	7.87600		9.33	0.00	0	9,194
R208	On	02/08/2012	Bond Future			7.99800	7.94500		11.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future			8.06600	8.01300		11.40	0.00	0	0
R208	On	07/02/2013	Bond Future			8.13400	8.07700		10.93	0.00	0	0
Total R208 Future										0.00	0	9,194
R208	On	03/05/2012	Bond Future	9.00	Call		6,608.00000	6,320,000	10.08	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		136.00000	155,000	10.08	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		6,864.00000	6,573,000	10.08	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		118.00000	134,000	10.08	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		6,355.00000	6,069,000	10.08	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		159.00000	179,000	10.08	0.00	0	0
R208	On	03/05/2012	Bond Future	7.50	Put		3,073.00000	3,283,000	9.20	0.00	0	0
R208	On	03/05/2012	Bond Future	7.50	Call		772.00000	676,000	9.20	0.00	0	3,000
R208	On	03/05/2012	Bond Future	7.70	Put		2,273.00000	2,450,000	9.30	0.00	0	0
R208	On	03/05/2012	Bond Future	7.70	Call		1,205.00000	1,075,000	9.30	0.00	0	1,000
R208	On	03/05/2012	Bond Future	8.05	Call		2,283.00000	2,092,000	9.56	0.00	0	0
R208	On	03/05/2012	Bond Future	8.05	Put		1,242.00000	1,358,000	9.56	0.00	0	1,000
R208	On	03/05/2012	Bond Future	8.35	Call		3,485.00000	3,250,000	9.79	0.00	0	0
R208	On	03/05/2012	Bond Future	8.35	Put		684.00000	755,000	9.79	0.00	0	3,000
R208	On	02/08/2012	Bond Future	8.75	Call		5,882.00000	5,647,000	11.91	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		1,296.00000	1,372,000	11.91	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		6,086.00000	5,847,000	11.94	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		1,225.00000	1,297,000	11.94	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		5,680.00000	5,448,000	11.88	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		1,370.00000	1,449,000	11.88	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Call		4,353.00000	4,172,000	11.55	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Put		3,006.00000	3,128,000	11.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.30	Call		4,515.00000	4,331,000	11.58	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Put		2,887.00000	3,006,000	11.58	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Call		4,193.00000	4,016,000	11.52	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Put		3,128.00000	3,254,000	11.52	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Call		3,924.00000	3,760,000	10.93	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Put		4,355.00000	4,509,000	10.93	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Call		4,066.00000	3,898,000	10.96	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Put		4,217.00000	4,367,000	10.96	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Call		3,789.00000	3,628,000	10.91	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Put		4,502.00000	4,659,000	10.91	0.00	0	0
Total R208 Option										0.00	0	8,000
Total For R208										0.00	0	17,194
R209	On	03/05/2012	Bond Future			8.81200	8.75100		16.90	0.00	0	2,042
R209	On	02/08/2012	Bond Future			8.87600	8.81300		21.01	0.00	0	0
R209	On	01/11/2012	Bond Future			8.93700	8.87400		21.38	0.00	0	0
R209	On	07/02/2013	Bond Future			8.99900	8.93400		20.85	0.00	0	0
Total R209 Future										0.00	0	2,042
R209	On	03/05/2012	Bond Future	9.00	Call		3,566.00000	3,251,000	17.21	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		1,626.00000	1,794,000	17.21	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		3,810.00000	3,484,000	17.27	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		1,491.00000	1,647,000	17.27	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		3,330.00000	3,026,000	17.15	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		1,773.00000	1,952,000	17.15	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call		6,340.00000	6,014,000	21.57	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		3,028.00000	3,194,000	21.57	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		6,566.00000	6,235,000	21.62	0.00	0	0

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	9.30	Put		2,890.00000	3,051,000	21.62	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		6,116.00000	5,796,000	21.51	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		3,171.00000	3,343,000	21.51	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Call		5,987.00000	5,705,000	21.64	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Put		5,019.00000	5,223,000	21.64	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Call		6,188.00000	5,901,000	21.69	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Put		4,841.00000	5,041,000	21.69	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Call		5,788.00000	5,512,000	21.59	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Put		5,201.00000	5,412,000	21.59	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Call		6,643.00000	6,362,000	21.11	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Put		6,139.00000	6,354,000	21.11	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Call		6,837.00000	6,552,000	21.16	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Put		5,955.00000	6,166,000	21.16	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Call		6,450.00000	6,173,000	21.06	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Put		6,327.00000	6,547,000	21.06	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,042
R210	On	03/05/2012	Bond Future			138.79225	139.89649			0.00	0	820
Total R210 Future										0.00	0	820
R210	On	03/05/2012	Bond Future	139.00	Call		896.00000	0,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	208,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.05	Call		846.00000	0,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	258,000		0.00	0	0
R210	On	03/05/2012	Bond Future	138.95	Call		946.00000	0,000		0.00	0	0
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	158,000		0.00	0	0
Total R210 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R210											0.00	0	820
R211	On	03/05/2012	Bond Future			118.50560	118.67681				0.00	0	480
Total R211 Future											0.00	0	480
R211	On	03/05/2012	Bond Future	118.20	Call		477.00000	306,000			0.00	0	0
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000			0.00	0	0
R211	On	03/05/2012	Bond Future	118.25	Call		427.00000	256,000			0.00	0	0
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000			0.00	0	0
R211	On	03/05/2012	Bond Future	118.15	Call		527.00000	356,000			0.00	0	0
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000			0.00	0	0
Total R211 Option											0.00	0	0
Total For R211											0.00	0	480
R212	On	03/05/2012	Bond Future			115.56640	116.68137				0.00	0	2,827
Total R212 Future											0.00	0	2,827
R212	On	03/05/2012	Bond Future	115.30	Call		1,381.00000	266,000			0.00	0	0
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000			0.00	0	0
R212	On	03/05/2012	Bond Future	115.35	Call		1,331.00000	216,000			0.00	0	0
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000			0.00	0	0
R212	On	03/05/2012	Bond Future	115.25	Call		1,431.00000	316,000			0.00	0	0
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000			0.00	0	0
Total R212 Option											0.00	0	0
Total For R212											0.00	0	2,827
R213	On	03/05/2012	Bond Future			8.76500	8.70500		15.10		0.00	0	92
R213	On	02/08/2012	Bond Future			8.83300	8.77000		18.73		0.00	0	0
R213	On	01/11/2012	Bond Future			8.90000	8.83600		19.01		0.00	0	0
R213	On	07/02/2013	Bond Future			8.97000	8.90400		18.48		0.00	0	0
Total R213 Future											0.00	0	92
R213	On	03/05/2012	Bond Future	9.25	Call		5,186.00000	4,812,000	15.65		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.25	Put		943.00000	1,053,000	15.65	0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		5,472.00000	5,089,000	15.71	0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		856.00000	957,000	15.71	0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		4,906.00000	4,540,000	15.60	0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		1,039.00000	1,156,000	15.60	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Call		6,619.00000	6,284,000	19.22	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		2,914.00000	3,080,000	19.22	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		6,856.00000	6,515,000	19.27	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		2,780.00000	2,939,000	19.27	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call		6,385.00000	6,056,000	19.17	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		3,055.00000	3,226,000	19.17	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Call		6,178.00000	5,886,000	19.24	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Put		4,901.00000	5,111,000	19.24	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Call		6,387.00000	6,089,000	19.29	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Put		4,727.00000	4,930,000	19.29	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Call		5,973.00000	5,686,000	19.19	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Put		5,082.00000	5,297,000	19.19	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Call		6,777.00000	6,488,000	18.71	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Put		6,037.00000	6,258,000	18.71	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Call		6,978.00000	6,685,000	18.76	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Put		5,856.00000	6,073,000	18.76	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Call		6,578.00000	6,294,000	18.66	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Put		6,222.00000	6,448,000	18.66	0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	92
Total for Bond										0.00	0	171,267

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/05/2012	GOVI			385.61800	386.69100			0.00	0	180
GOVI	On	02/08/2012	GOVI			391.41400	392.51100			0.00	0	0
Total GOVI Future										0.00	0	180
GOVI	On	03/05/2012	GOVI	382.00	Call		46,910.00000	36,180,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.01	Call		46,810.00000	36,080,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	381.99	Call		47,010.00000	36,280,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.00	Call		25,110.00000	14,140,000		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		25,010.00000	14,040,000		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		25,210.00000	14,240,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	180
Total for GOVI										0.00	0	180
AL7T	On	03/05/2012	Index Future			423.14700	424.49000			0.00	0	16
AL7T	On	02/08/2012	Index Future			429.50600	430.88000			0.00	0	0
Total AL7T Future										0.00	0	16
Total For AL7T										0.00	0	16
ALBI	On	03/05/2012	Index Future			384.87200	385.99300			0.00	0	914
ALBI	On	02/08/2012	Index Future			390.65700	391.80300			0.00	0	118
Total ALBI Future										0.00	0	1,032
Total For ALBI										0.00	0	1,032
IGOV	On	03/05/2012	Index Future			169.81800	171.53600			0.00	0	514

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 02/08/2012 Index Future			172.37100	174.11900			0.00	0	0
Total IGOV Future							0.00	0	514
Total For IGOV							0.00	0	514
ILBI On 03/05/2012 Index Future			465.11400	465.11400			0.00	0	0
ILBI On 02/08/2012 Index Future			473.79800	473.79800			0.00	0	152
Total ILBI Future							0.00	0	152
Total For ILBI							0.00	0	152
Total for Index							0.00	0	1,714
JIBAR On 15/02/2012 Jibar Future			5.60000	5.60000			0.00	0	0
JIBAR On 20/03/2012 Jibar Future			5.61000	5.61000			0.00	0	2,390
JIBAR On 18/04/2012 Jibar Future			5.61000	5.61000			0.00	0	0
JIBAR On 16/05/2012 Jibar Future			5.63000	5.63000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			5.66000	5.66000			0.00	0	2,890
JIBAR On 18/07/2012 Jibar Future			5.69000	5.69000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			5.77000	5.77000			0.00	0	44,760
JIBAR On 19/12/2012 Jibar Future			5.91000	5.92000			0.00	0	940
JIBAR On 20/03/2013 Jibar Future			6.07000	6.06000			0.00	0	790
JIBAR On 19/06/2013 Jibar Future			6.25000	6.21000			0.00	0	1,250
JIBAR On 18/09/2013 Jibar Future			6.41000	6.38000			0.00	0	1,700
JIBAR On 18/12/2013 Jibar Future			6.60000	6.56000			0.00	0	1,000
Total Jibar Future							0.00	0	55,720
Total For JIBAR FUTURE							0.00	0	55,720
Total for Jibar							0.00	0	55,720
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 :							0.00	0	385,038

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0
Total 1BG4A1 SPOT							0.00	0	0
Total For 1BG4A1							0.00	0	0
1BG4A On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0
Total 1BG4A2 SPOT							0.00	0	0
Total For 1BG4A2							0.00	0	0
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0
Total 1BG4B SPOT							0.00	0	0
Total For 1BG4B							0.00	0	0
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0
Total 1BG4C SPOT							0.00	0	0
Total For 1BG4C							0.00	0	0
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0
Total 1BG4D SPOT							0.00	0	0
Total For 1BG4D							0.00	0	0
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0
Total 1BG4E SPOT							0.00	0	0
Total For 1BG4E							0.00	0	0
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total 1BG4F SPOT							0.00	0	0
Total For 1BG4F							0.00	0	0
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
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	105,717,000
Total AB05 SPOT							0.00	0	105,717,000
Total For AB05							0.00	0	105,717,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			0.00	0	15,000,000
Total AB06 SPOT							0.00	0	15,000,000
Total For AB06							0.00	0	15,000,000
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,500,000
Total AB07 SPOT							0.00	0	6,500,000
Total For AB07							0.00	0	6,500,000
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB08 SPOT							0.00	0	0
Total For AB08							0.00	0	0
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB09 SPOT							0.00	0	0
Total For AB09							0.00	0	0
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL1 SPOT							0.00	0	0
Total For ABCL1							0.00	0	0
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	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			400,000,000,000.00	4,000,000	1,000,000
Total ABFN05 SPOT							400,000,000,000.00	4,000,000	1,000,000
Total For ABFN05							400,000,000,000.00	4,000,000	1,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN06 SPOT							0.00	0	0
Total For ABFN06							0.00	0	0
ABFNC On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN07 SPOT							0.00	0	0
Total For ABFN07							0.00	0	0
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN08 SPOT							0.00	0	0
Total For ABFN08							0.00	0	0
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN09 SPOT							0.00	0	0
Total For ABFN09							0.00	0	0
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
Total ABL10A SPOT							0.00	0	3,000,000
Total For ABL10A							0.00	0	3,000,000
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL10B SPOT							0.00	0	0
Total For ABL10B							0.00	0	0
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	3,066,000
Total ABL11A SPOT							2,100,000,000.00	21,000	3,066,000
Total For ABL11A							2,100,000,000.00	21,000	3,066,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			4,400,000,000,000.00	44,000,000	22,000,000
Total ABL6 SPOT							4,400,000,000,000.00	44,000,000	22,000,000
Total For ABL6							4,400,000,000,000.00	44,000,000	22,000,000
ABL7 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL7 SPOT							0.00	0	0
Total For ABL7							0.00	0	0
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			900,000,000.00	9,000	723,000
Total ABL8A SPOT							900,000,000.00	9,000	723,000
Total For ABL8A							900,000,000.00	9,000	723,000
ABL8B On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL8B SPOT							0.00	0	0
Total For ABL8B							0.00	0	0
ABL9 On 19/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL9 SPOT							0.00	0	0
Total For ABL9							0.00	0	0
ABLCC On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC04 SPOT							0.00	0	0
Total For ABLC04							0.00	0	0
ABLCC On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC05 SPOT							0.00	0	0
Total For ABLC05							0.00	0	0
ABLCC On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC06 SPOT							0.00	0	0
Total For ABLC06							0.00	0	0
ABLI01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI01 SPOT							0.00	0	0
Total For ABLI01							0.00	0	0
ABLI02 On 08/05/2014 Spot Bond			100.00000	100.00000			16,600,000,000,000.00	166,000,000	88,000,000
Total ABLI02 SPOT							16,600,000,000,000.00	166,000,000	88,000,000
Total For ABLI02							16,600,000,000,000.00	166,000,000	88,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI0: On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABLI0: On 11/10/2016 Spot Bond			8.00000	8.00000			0.00	0	0
Total ABLI04 SPOT							0.00	0	0
Total For ABLI04							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
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
ABN04 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN04 SPOT							0.00	0	0
Total For ABN04							0.00	0	0
ABN05 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN05 SPOT							0.00	0	0
Total For ABN05							0.00	0	0
ABN06 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN06 SPOT							0.00	0	0
Total For ABN06							0.00	0	0
ABN07 On 13/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN07 SPOT							0.00	0	0
Total For ABN07							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN32 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN32 SPOT							0.00	0	0
Total For ABN32							0.00	0	0
ABN33 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN33 SPOT							0.00	0	0
Total For ABN33							0.00	0	0
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN34 SPOT							0.00	0	0
Total For ABN34							0.00	0	0
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0
Total ABN35 SPOT							0.00	0	0
Total For ABN35							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3,930,000
Total ABN39 SPOT							0.00	0	3,930,000
Total For ABN39							0.00	0	3,930,000
ABN40 On 29/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN40 SPOT							0.00	0	0
Total For ABN40							0.00	0	0
ABN41 On 01/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN41 SPOT							0.00	0	0
Total For ABN41							0.00	0	0
ABN42 On 16/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN42 SPOT							0.00	0	0
Total For ABN42							0.00	0	0
ABN43 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN43 SPOT							0.00	0	0
Total For ABN43							0.00	0	0
ABN44 On 14/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN44 SPOT							0.00	0	0
Total For ABN44							0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	8,459,000
Total ABS10 SPOT							1,600,000,000.00	16,000	8,459,000
Total For ABS10							1,600,000,000.00	16,000	8,459,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	13,561,000
Total ABS5 SPOT							1,900,000,000.00	19,000	13,561,000
Total For ABS5							1,900,000,000.00	19,000	13,561,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			900,000,000.00	9,000	9,000
Total ABS6 SPOT							900,000,000.00	9,000	9,000
Total For ABS6							900,000,000.00	9,000	9,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL019 SPOT							0.00	0	0
Total For ACL019							0.00	0	0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL020 SPOT							0.00	0	0
Total For ACL020							0.00	0	0
ACL02 On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL024 SPOT							0.00	0	0
Total For ACL024							0.00	0	0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL025 SPOT							0.00	0	0
Total For ACL025							0.00	0	0
ACL02 On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL026 SPOT							0.00	0	0
Total For ACL026							0.00	0	0
ACL02 On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL027 SPOT							0.00	0	0
Total For ACL027							0.00	0	0
ACL02 On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0
Total ACL028 SPOT							0.00	0	0
Total For ACL028							0.00	0	0
ACL02 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL029 SPOT							0.00	0	0
Total For ACL029							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL033 SPOT							0.00	0	0
Total For ACL033							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL036 SPOT							0.00	0	0
Total For ACL036							0.00	0	0

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

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

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

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 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
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

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 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	0
Total ACL104 SPOT							0.00	0	0
Total For ACL104							0.00	0	0
ACL11 On 03/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL111 SPOT							0.00	0	0
Total For ACL111							0.00	0	0
ACL11 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL112 SPOT							0.00	0	0
Total For ACL112							0.00	0	0
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 01/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL121 SPOT							0.00	0	0
Total For ACL121							0.00	0	0
ACL12 On 20/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL122 SPOT							0.00	0	0
Total For ACL122							0.00	0	0
ACL12 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL123 SPOT							0.00	0	0
Total For ACL123							0.00	0	0
ACL12 On 09/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL124 SPOT							0.00	0	0
Total For ACL124							0.00	0	0
ACL12 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL125 SPOT							0.00	0	0
Total For ACL125							0.00	0	0
ACL12 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL126 SPOT							0.00	0	0
Total For ACL126							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL127 SPOT							0.00	0	0
Total For ACL127							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL131 SPOT							0.00	0	0
Total For ACL131							0.00	0	0
ACL13 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL132 SPOT							0.00	0	0
Total For ACL132							0.00	0	0
ACL13 On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL133 SPOT							0.00	0	0
Total For ACL133							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL134 SPOT							0.00	0	0
Total For ACL134							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL135 SPOT							0.00	0	0
Total For ACL135							0.00	0	0
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL136 SPOT							0.00	0	0
Total For ACL136							0.00	0	0
ACL13 On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL137 SPOT							0.00	0	0
Total For ACL137							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL14 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL141 SPOT							0.00	0	0
Total For ACL141							0.00	0	0
ACL14 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL142 SPOT							0.00	0	0
Total For ACL142							0.00	0	0
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL143 SPOT							0.00	0	0
Total For ACL143							0.00	0	0
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL144 SPOT							0.00	0	0
Total For ACL144							0.00	0	0
ACL14 On 20/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL145 SPOT							0.00	0	0
Total For ACL145							0.00	0	0
ACL14 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL146 SPOT							0.00	0	0
Total For ACL146							0.00	0	0
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL147 SPOT							0.00	0	0
Total For ACL147							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL151 SPOT							0.00	0	0
Total For ACL151							0.00	0	0
ACL15 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL152 SPOT							0.00	0	0
Total For ACL152							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL153 SPOT							0.00	0	0
Total For ACL153							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			0.00	0	7,500,000
Total AIR01 SPOT							0.00	0	7,500,000
Total For AIR01							0.00	0	7,500,000
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02 SPOT							0.00	0	0
Total For AIR02							0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02U SPOT							0.00	0	0
Total For AIR02U							0.00	0	0
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			400,000,000.00	4,000	14,000,000
Total AIR03 SPOT							400,000,000.00	4,000	14,000,000
Total For AIR03							400,000,000.00	4,000	14,000,000
AIR03U On 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR03U SPOT							0.00	0	0
Total For AIR03U							0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR04U SPOT							0.00	0	0
Total For AIR04U							0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIRL01 SPOT							0.00	0	0
Total For AIRL01							0.00	0	0
AIRL02 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
BAW10 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
BAW11 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

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			1,000,000,000.00	10,000	10,000
Total BAW2 SPOT							1,000,000,000.00	10,000	10,000
Total For BAW2							1,000,000,000.00	10,000	10,000
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
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA13 SPOT							0.00	0	0
Total For BAYA13							0.00	0	0
BAYA1 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA14 SPOT							0.00	0	0
Total For BAYA14							0.00	0	0
BAYA1 On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA15 SPOT							0.00	0	0
Total For BAYA15							0.00	0	0
BAYA1 On 30/09/2016 Spot Bond			8.00000	8.00000			0.00	0	0
Total BAYA16 SPOT							0.00	0	0
Total For BAYA16							0.00	0	0
BAYA1 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA17 SPOT							0.00	0	0
Total For BAYA17							0.00	0	0
BAYA1 On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA18 SPOT							0.00	0	0
Total For BAYA18							0.00	0	0
BAYA1 On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA19 SPOT							0.00	0	0
Total For BAYA19							0.00	0	0
BAYA2 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA20 SPOT							0.00	0	0
Total For BAYA20							0.00	0	0
BAYB0 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB01 SPOT							0.00	0	0
Total For BAYB01							0.00	0	0
BAYB0 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYBc On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB03 SPOT							0.00	0	0
Total For BAYB03							0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP53 On 17/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP53U SPOT							0.00	0	0
Total For BCP53U							0.00	0	0
BCP54 On 07/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP54U SPOT							0.00	0	0
Total For BCP54U							0.00	0	0
BCP55 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP55U SPOT							0.00	0	0
Total For BCP55U							0.00	0	0
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
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

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

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

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 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
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			2,700,000,000.00	27,000	82,620,000
Total BID01 SPOT							2,700,000,000.00	27,000	82,620,000
Total For BID01							2,700,000,000.00	27,000	82,620,000
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BID02 SPOT							0.00	0	0
Total For BID02							0.00	0	0
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BID03 SPOT							0.00	0	0
Total For BID03							0.00	0	0
BIDC1 On 26/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC14 SPOT							0.00	0	0
Total For BIDC14							0.00	0	0
BIDC1 On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC16 SPOT							0.00	0	0
Total For BIDC16							0.00	0	0
BIDC1 On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC18 SPOT							0.00	0	0
Total For BIDC18							0.00	0	0
BIDC1 On 04/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC19 SPOT							0.00	0	0
Total For BIDC19							0.00	0	0
BIDC2 On 02/08/2012 Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	4,000,000
Total BIDC20 SPOT							800,000,000,000.00	8,000,000	4,000,000
Total For BIDC20							800,000,000,000.00	8,000,000	4,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A4 SPOT							0.00	0	0
Total For BLG1A4							0.00	0	0
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A5 SPOT							0.00	0	0
Total For BLG1A5							0.00	0	0
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT							0.00	0	0
Total For BLG1A6							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1B SPOT							0.00	0	0
Total For BLG1B							0.00	0	0
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1C SPOT							0.00	0	0
Total For BLG1C							0.00	0	0
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1D SPOT							0.00	0	0
Total For BLG1D							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1E SPOT							0.00	0	0
Total For BLG1E							0.00	0	0
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	1,570,000
Total BMWF02 SPOT							0.00	0	1,570,000
Total For BMWF02							0.00	0	1,570,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR04 SPOT							0.00	0	0
Total For BSR04							0.00	0	0
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR05 SPOT							0.00	0	0
Total For BSR05							0.00	0	0
BSR07 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR07 SPOT							0.00	0	0
Total For BSR07							0.00	0	0
BUS01 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BUS01U SPOT							0.00	0	0
Total For BUS01U							0.00	0	0
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	71,550,000
Total CBL03 SPOT							0.00	0	71,550,000
Total For CBL03							0.00	0	71,550,000
CBL04 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL04 SPOT							0.00	0	0
Total For CBL04							0.00	0	0
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL05 SPOT							0.00	0	0
Total For CBL05							0.00	0	0
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	41,482,000
Total CBL06 SPOT							1,000,000,000.00	10,000	41,482,000
Total For CBL06							1,000,000,000.00	10,000	41,482,000
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			700,000,000.00	7,000	7,000
Total CBL08 SPOT							700,000,000.00	7,000	7,000
Total For CBL08							700,000,000.00	7,000	7,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,200,000,000.00	22,000	15,043,000
Total CBL11 SPOT							2,200,000,000.00	22,000	15,043,000
Total For CBL11							2,200,000,000.00	22,000	15,043,000
CBL12 On 06/09/2018 Spot Bond			8.00000	8.00000			0.00	0	0
Total CBL12 SPOT							0.00	0	0
Total For CBL12							0.00	0	0
CBL13 On 01/02/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL13 SPOT							0.00	0	0
Total For CBL13							0.00	0	0
CBL14 On 01/02/2019 Spot Bond			8.00000	8.00000			0.00	0	0
Total CBL14 SPOT							0.00	0	0
Total For CBL14							0.00	0	0
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	105,376,000
Total CCT01 SPOT							0.00	0	105,376,000
Total For CCT01							0.00	0	105,376,000
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			0.00	0	33,000,000
Total CCT03 SPOT							0.00	0	33,000,000
Total For CCT03							0.00	0	33,000,000
CGR10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR10 SPOT							0.00	0	0
Total For CGR10							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR7 SPOT							0.00	0	0
Total For CGR7							0.00	0	0
CGR8 On 22/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR8 SPOT							0.00	0	0
Total For CGR8							0.00	0	0
CGR9 On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR9 SPOT							0.00	0	0
Total For CGR9							0.00	0	0
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 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN180 SPOT							0.00	0	0
Total For CLN180							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN181 SPOT							0.00	0	0
Total For CLN181							0.00	0	0
CLN18 On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN182 SPOT							0.00	0	0
Total For CLN182							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN183 SPOT							0.00	0	0
Total For CLN183							0.00	0	0
CLN18 On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN184 SPOT							0.00	0	0
Total For CLN184							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN185 SPOT							0.00	0	0
Total For CLN185							0.00	0	0
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN186 SPOT							0.00	0	0
Total For CLN186							0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN201 SPOT							0.00	0	0
Total For CLN201							0.00	0	0
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN202 SPOT							0.00	0	0
Total For CLN202							0.00	0	0
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN203 SPOT							0.00	0	0
Total For CLN203							0.00	0	0
CLN20 On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN205 SPOT							0.00	0	0
Total For CLN205							0.00	0	0
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN206 SPOT							0.00	0	0
Total For CLN206							0.00	0	0
CLN20 On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN207 SPOT							0.00	0	0
Total For CLN207							0.00	0	0
CLN20 On 30/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN208 SPOT							0.00	0	0
Total For CLN208							0.00	0	0
CLN20 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN209 SPOT							0.00	0	0
Total For CLN209							0.00	0	0
CLN21 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN210 SPOT							0.00	0	0
Total For CLN210							0.00	0	0
CLN21 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN211 SPOT							0.00	0	0
Total For CLN211							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN21 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN212 SPOT							0.00	0	0
Total For CLN212							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 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN218 SPOT							0.00	0	0
Total For CLN218							0.00	0	0
CLN21 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN219 SPOT							0.00	0	0
Total For CLN219							0.00	0	0
CLN22 On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN22 SPOT							0.00	0	0
Total For CLN22							0.00	0	0
CLN22 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN220 SPOT							0.00	0	0
Total For CLN220							0.00	0	0

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	75,000,000
Total CLN236 SPOT							0.00	0	75,000,000
Total For CLN236							0.00	0	75,000,000
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN85 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN85 SPOT							0.00	0	0
Total For CLN85							0.00	0	0
CLN88 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN88 SPOT							0.00	0	0
Total For CLN88							0.00	0	0
CLN89 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN89 SPOT							0.00	0	0
Total For CLN89							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
CLNF01 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF01 SPOT							0.00	0	0
Total For CLNF01							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF02 SPOT							0.00	0	0
Total For CLNF02							0.00	0	0
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF03 SPOT							0.00	0	0
Total For CLNF03							0.00	0	0
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF04 SPOT							0.00	0	0
Total For CLNF04							0.00	0	0
CLNFC On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF05 SPOT							0.00	0	0
Total For CLNF05							0.00	0	0
CLNFC On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF06 SPOT							0.00	0	0
Total For CLNF06							0.00	0	0
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ02 SPOT							0.00	0	0
Total For COJ02							0.00	0	0
COJ03 On 26/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ03 SPOT							0.00	0	0
Total For COJ03							0.00	0	0
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	19,782,000
Total COJ04 SPOT							2,600,000,000.00	26,000	19,782,000
Total For COJ04							2,600,000,000.00	26,000	19,782,000
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	1,511,000
Total COJ05 SPOT							0.00	0	1,511,000
Total For COJ05							0.00	0	1,511,000
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ06 SPOT							0.00	0	0
Total For COJ06							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ07 SPOT							0.00	0	0
Total For COJ07							0.00	0	0
COJ11 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ11C SPOT							0.00	0	0
Total For COJ11C							0.00	0	0
COJ12 On 17/02/2013 Spot Bond			5.86800	5.86800			0.00	0	0
Total COJ12C SPOT							0.00	0	0
Total For COJ12C							0.00	0	0
COJ13 On 18/04/2012 Spot Bond			6.05000	6.05000			0.00	0	0
Total COJ13C SPOT							0.00	0	0
Total For COJ13C							0.00	0	0
CPL00 On 05/03/2012 Spot Bond			5.87500	5.87500			0.00	0	0
Total CPL001 SPOT							0.00	0	0
Total For CPL001							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
DENG: On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG23 SPOT							0.00	0	0
Total For DENG23							0.00	0	0
DENG: On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG25 SPOT							0.00	0	0
Total For DENG25							0.00	0	0
DENG: On 28/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG26 SPOT							0.00	0	0
Total For DENG26							0.00	0	0
DENG: On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG27 SPOT							0.00	0	0
Total For DENG27							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG On 12/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG28 SPOT							0.00	0	0
Total For DENG28							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
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
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	19,000,000
Total DV21 SPOT							0.00	0	19,000,000
Total For DV21							0.00	0	19,000,000
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			30,488,600,000.00	304,886,000	222,794,000
Total DV22 SPOT							30,488,600,000.00	304,886,000	222,794,000
Total For DV22							30,488,600,000.00	304,886,000	222,794,000
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			27,001,500,000.00	270,015,000	263,005,000
Total DV23 SPOT							27,001,500,000.00	270,015,000	263,005,000
Total For DV23							27,001,500,000.00	270,015,000	263,005,000
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			8,000,000,000.00	80,000	16,141,000
Total E170 SPOT							8,000,000,000.00	80,000	16,141,000
Total For E170							8,000,000,000.00	80,000	16,141,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0
Total EL15 SPOT							0.00	0	0
Total For EL15							0.00	0	0
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
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
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
EQ149 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ149U SPOT							0.00	0	0
Total For EQ149U							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
EQ160 On 13/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ160U SPOT							0.00	0	0
Total For EQ160U							0.00	0	0
EQ161 On 13/02/2012 Spot Bond			6.16900	6.16900			0.00	0	0
Total EQ161U SPOT							0.00	0	0
Total For EQ161U							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ162 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ162U SPOT							0.00	0	0
Total For EQ162U							0.00	0	0
EQ163 On 17/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ163U SPOT							0.00	0	0
Total For EQ163U							0.00	0	0
EQ164 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ164U SPOT							0.00	0	0
Total For EQ164U							0.00	0	0
EQ167 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ167U SPOT							0.00	0	0
Total For EQ167U							0.00	0	0
EQ168 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ168U SPOT							0.00	0	0
Total For EQ168U							0.00	0	0
EQ169 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ169U SPOT							0.00	0	0
Total For EQ169U							0.00	0	0
EQ170 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ170U SPOT							0.00	0	0
Total For EQ170U							0.00	0	0
EQ171 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ171U SPOT							0.00	0	0
Total For EQ171U							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ERS37 On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A7 SPOT							0.00	0	0
Total For ERS3A7							0.00	0	0
ERS38 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
ERSA10 On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA10 SPOT							0.00	0	0
Total For ERSA10							0.00	0	0
ERSA11 On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA11 SPOT							0.00	0	0
Total For ERSA11							0.00	0	0
ERSA12 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			300,000,000.00	3,000	46,803,000
Total ES15 SPOT							300,000,000.00	3,000	46,803,000
Total For ES15							300,000,000.00	3,000	46,803,000
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			222,212,750,000.00	24,023,000	386,812,000
Total ES18 SPOT							222,212,750,000.00	24,023,000	386,812,000
Total For ES18							222,212,750,000.00	24,023,000	386,812,000
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			2,000,070,000,000.00	200,007,000	273,920,000
Total ES23 SPOT							2,000,070,000,000.00	200,007,000	273,920,000
Total For ES23							2,000,070,000,000.00	200,007,000	273,920,000
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			722,200,000.00	92,000	11,526,000
Total ES26 SPOT							722,200,000.00	92,000	11,526,000
Total For ES26							722,200,000.00	92,000	11,526,000
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			300,907,500,000.00	40,121,000	236,113,000
Total ES33 SPOT							300,907,500,000.00	40,121,000	236,113,000
Total For ES33							300,907,500,000.00	40,121,000	236,113,000
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			0.00	0	4,500,000
Total FRB03 SPOT							0.00	0	4,500,000
Total For FRB03							0.00	0	4,500,000
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB05 SPOT							0.00	0	0
Total For FRB05							0.00	0	0
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB06 SPOT							0.00	0	0
Total For FRB06							0.00	0	0
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB07 SPOT							0.00	0	0
Total For FRB07							0.00	0	0
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB08 SPOT							0.00	0	0
Total For FRB08							0.00	0	0
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB09 SPOT							0.00	0	0
Total For FRB09							0.00	0	0
FRB10 On 25/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB10 SPOT							0.00	0	0
Total For FRB10							0.00	0	0
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBC21 SPOT							0.00	0	0
Total For FRBC21							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC: On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	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
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC11 SPOT							0.00	0	0
Total For FRC11							0.00	0	0
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC17 SPOT							0.00	0	0
Total For FRC17							0.00	0	0
FRC29 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC29 SPOT							0.00	0	0
Total For FRC29							0.00	0	0
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC37 SPOT							0.00	0	0
Total For FRC37							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC41 SPOT							0.00	0	0
Total For FRC41							0.00	0	0
FRC42 On 25/11/2012 Spot Bond			6.90500	6.90500			0.00	0	0
Total FRC42 SPOT							0.00	0	0
Total For FRC42							0.00	0	0
FRC46 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC46 SPOT							0.00	0	0
Total For FRC46							0.00	0	0
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC47 SPOT							0.00	0	0
Total For FRC47							0.00	0	0
FRC55 On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC55 SPOT							0.00	0	0
Total For FRC55							0.00	0	0
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC57 SPOT							0.00	0	0
Total For FRC57							0.00	0	0
FRC59 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC59 SPOT							0.00	0	0
Total For FRC59							0.00	0	0
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC61 SPOT							0.00	0	0
Total For FRC61							0.00	0	0
FRC66 On 31/01/2022 Spot Bond			5.87500	5.87500			0.00	0	0
Total FRC66 SPOT							0.00	0	0
Total For FRC66							0.00	0	0
FRC67 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC67 SPOT							0.00	0	0
Total For FRC67							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC68 SPOT							0.00	0	0
Total For FRC68							0.00	0	0
FRC69 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC69 SPOT							0.00	0	0
Total For FRC69							0.00	0	0
FRC70 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC70 SPOT							0.00	0	0
Total For FRC70							0.00	0	0
FRC71 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC71 SPOT							0.00	0	0
Total For FRC71							0.00	0	0
FRC72 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC72 SPOT							0.00	0	0
Total For FRC72							0.00	0	0
FRC73 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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			1,400,000,000,000.00	14,000,000	7,000,000
Total FRC74 SPOT							1,400,000,000,000.00	14,000,000	7,000,000
Total For FRC74							1,400,000,000,000.00	14,000,000	7,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC78 SPOT							0.00	0	0
Total For FRC78							0.00	0	0
FRC79 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC79 SPOT							0.00	0	0
Total For FRC79							0.00	0	0
FRC80 On 15/06/2016 Spot Bond			4.73000	4.73000			0.00	0	0
Total FRC80 SPOT							0.00	0	0
Total For FRC80							0.00	0	0
FRC81 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC81 SPOT							0.00	0	0
Total For FRC81							0.00	0	0
FRC82 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC82 SPOT							0.00	0	0
Total For FRC82							0.00	0	0
FRC83 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC88 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC88 SPOT							0.00	0	0
Total For FRC88							0.00	0	0
FRC89 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC89 SPOT							0.00	0	0
Total For FRC89							0.00	0	0
FRC90 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC90 SPOT							0.00	0	0
Total For FRC90							0.00	0	0
FRC91 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC91 SPOT							0.00	0	0
Total For FRC91							0.00	0	0
FRC92 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC92 SPOT							0.00	0	0
Total For FRC92							0.00	0	0
FRC93 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
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
FRE2A1 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
FRE2A2 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A2 SPOT							0.00	0	0
Total For FRE2A2							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2D SPOT							0.00	0	0
Total For FRE2D							0.00	0	0
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2F SPOT							0.00	0	0
Total For FRE2F							0.00	0	0
FRE2C 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			400,000,000,000.00	4,000,000	1,000,000
Total FRJ13 SPOT							400,000,000,000.00	4,000,000	1,000,000
Total For FRJ13							400,000,000,000.00	4,000,000	1,000,000
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ14 SPOT							0.00	0	0
Total For FRJ14							0.00	0	0
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ16 SPOT							0.00	0	0
Total For FRJ16							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ18 SPOT							0.00	0	0
Total For FRJ18							0.00	0	0
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS35 SPOT							0.00	0	0
Total For FRS35							0.00	0	0
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS36 SPOT							0.00	0	0
Total For FRS36							0.00	0	0
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS37 SPOT							0.00	0	0
Total For FRS37							0.00	0	0
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS43 SPOT							0.00	0	0
Total For FRS43							0.00	0	0
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS46 SPOT							0.00	0	0
Total For FRS46							0.00	0	0
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS49 SPOT							0.00	0	0
Total For FRS49							0.00	0	0
FRS50 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS50 SPOT							0.00	0	0
Total For FRS50							0.00	0	0
FRS51 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS51 SPOT							0.00	0	0
Total For FRS51							0.00	0	0
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS52 SPOT							0.00	0	0
Total For FRS52							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS53 On 27/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS53 SPOT							0.00	0	0
Total For FRS53							0.00	0	0
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS54 SPOT							0.00	0	0
Total For FRS54							0.00	0	0
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS55 SPOT							0.00	0	0
Total For FRS55							0.00	0	0
FRS56 On 19/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS56 SPOT							0.00	0	0
Total For FRS56							0.00	0	0
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS57 SPOT							0.00	0	0
Total For FRS57							0.00	0	0
FRS58 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS58 SPOT							0.00	0	0
Total For FRS58							0.00	0	0
FRS59 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS59 SPOT							0.00	0	0
Total For FRS59							0.00	0	0
FRS60 On 24/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS60 SPOT							0.00	0	0
Total For FRS60							0.00	0	0
FRS61 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS61 SPOT							0.00	0	0
Total For FRS61							0.00	0	0
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
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			500,000,000.00	5,000	1,600,000
Total FRX14 SPOT							500,000,000.00	5,000	1,600,000
Total For FRX14							500,000,000.00	5,000	1,600,000
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			3,900,000,000.00	39,000	539,000
Total FRX15 SPOT							3,900,000,000.00	39,000	539,000
Total For FRX15							3,900,000,000.00	39,000	539,000
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX18 SPOT							0.00	0	0
Total For FRX18							0.00	0	0
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX24 SPOT							0.00	0	0
Total For FRX24							0.00	0	0
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX31 SPOT							0.00	0	0
Total For FRX31							0.00	0	0
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX45 SPOT							0.00	0	0
Total For FRX45							0.00	0	0
FTG1 On 05/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FTG1 SPOT							0.00	0	0
Total For FTG1							0.00	0	0
GFC2 On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GFC2 SPOT							0.00	0	0
Total For GFC2							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0
Total GOVEX1 SPOT							0.00	0	0
Total For GOVEX1							0.00	0	0
GPT11 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT11 SPOT							0.00	0	0
Total For GPT11							0.00	0	0
GPT12 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT12 SPOT							0.00	0	0
Total For GPT12							0.00	0	0
GPT13 On 01/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT13 SPOT							0.00	0	0
Total For GPT13							0.00	0	0
GPT14 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT14 SPOT							0.00	0	0
Total For GPT14							0.00	0	0
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GR1A2A SPOT							0.00	0	0
Total For GR1A2A							0.00	0	0
GRA292 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA292 SPOT							0.00	0	0
Total For GRA292							0.00	0	0
GRA293 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA293 SPOT							0.00	0	0
Total For GRA293							0.00	0	0
GRA294 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA294 SPOT							0.00	0	0
Total For GRA294							0.00	0	0
GRB86 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRB86 SPOT							0.00	0	0
Total For GRB86							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD166 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD166 SPOT							0.00	0	0
Total For GRD166							0.00	0	0
GRD167 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD167 SPOT							0.00	0	0
Total For GRD167							0.00	0	0
GRD168 On 18/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD168 SPOT							0.00	0	0
Total For GRD168							0.00	0	0
GRD169 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD169 SPOT							0.00	0	0
Total For GRD169							0.00	0	0
GRD170 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD170 SPOT							0.00	0	0
Total For GRD170							0.00	0	0
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDB1 SPOT							0.00	0	0
Total For GRDB1							0.00	0	0
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDC1 SPOT							0.00	0	0
Total For GRDC1							0.00	0	0
GRN1A1 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1A1 SPOT							0.00	0	0
Total For GRN1A1							0.00	0	0
GRN1B 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
GRN1C 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN11 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1D SPOT							0.00	0	0
Total For GRN1D							0.00	0	0
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT01 SPOT							0.00	0	0
Total For GRT01							0.00	0	0
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT02 SPOT							0.00	0	0
Total For GRT02							0.00	0	0
GRT03 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT03 SPOT							0.00	0	0
Total For GRT03							0.00	0	0
GRT04 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT04 SPOT							0.00	0	0
Total For GRT04							0.00	0	0
GRT05 On 25/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT05 SPOT							0.00	0	0
Total For GRT05							0.00	0	0
GSIZ1 On 23/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total GSIZ16 SPOT							0.00	0	0
Total For GSIZ16							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT							0.00	0	0
Total For HMS1B2							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT							0.00	0	0
Total For HMS1B3							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B5 SPOT							0.00	0	0
Total For HMS1B5							0.00	0	0

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 HMS1B6 SPOT							0.00	0	0
Total For HMS1B6							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT							0.00	0	0
Total For HMS1B7							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B8 SPOT							0.00	0	0
Total For HMS1B8							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B9 SPOT							0.00	0	0
Total For HMS1B9							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT							0.00	0	0
Total For HMS1C2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C3 SPOT							0.00	0	0
Total For HMS1C3							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C4 SPOT							0.00	0	0
Total For HMS1C4							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C5 SPOT							0.00	0	0
Total For HMS1C5							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT							0.00	0	0
Total For HMS1D2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D3 SPOT							0.00	0	0
Total For HMS1D3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D4 SPOT							0.00	0	0
Total For HMS1D4							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D5 SPOT							0.00	0	0
Total For HMS1D5							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT							0.00	0	0
Total For HMS1E2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E3 SPOT							0.00	0	0
Total For HMS1E3							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E4 SPOT							0.00	0	0
Total For HMS1E4							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT							0.00	0	0
Total For HMS1F2							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT							0.00	0	0
Total For HMS1G2							0.00	0	0
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			3,600,000,000.00	36,000	38,656,000
Total HWAY20 SPOT							3,600,000,000.00	36,000	38,656,000
Total For HWAY20							3,600,000,000.00	36,000	38,656,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY On 31/07/2034 Spot Bond			100.00000	100.00000			900,000,000.00	9,000	18,809,000
Total HWAY34 SPOT							900,000,000.00	9,000	18,809,000
Total For HWAY34							900,000,000.00	9,000	18,809,000
HWAY On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY35 SPOT							0.00	0	0
Total For HWAY35							0.00	0	0
IBC01 On 16/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBC01 SPOT							0.00	0	0
Total For IBC01							0.00	0	0
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL01 SPOT							0.00	0	0
Total For IBL01							0.00	0	0
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL03 SPOT							0.00	0	0
Total For IBL03							0.00	0	0
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL05 SPOT							0.00	0	0
Total For IBL05							0.00	0	0
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL06 SPOT							0.00	0	0
Total For IBL06							0.00	0	0
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL09 SPOT							0.00	0	0
Total For IBL09							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL13 SPOT							0.00	0	0
Total For IBL13							0.00	0	0
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL14 SPOT							0.00	0	0
Total For IBL14							0.00	0	0
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL15 SPOT							0.00	0	0
Total For IBL15							0.00	0	0
IBL18 On 10/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL18 SPOT							0.00	0	0
Total For IBL18							0.00	0	0
IBL19 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	8,000,000
Total IBL19 SPOT							0.00	0	8,000,000
Total For IBL19							0.00	0	8,000,000
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			10,000,000,000,000.00	100,000,000	50,000,000
Total IBL21 SPOT							10,000,000,000,000.00	100,000,000	50,000,000
Total For IBL21							10,000,000,000,000.00	100,000,000	50,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL25 SPOT							0.00	0	0
Total For IBL25							0.00	0	0
IBL26 On 18/08/2014 Spot Bond			1.75000	1.75000			0.00	0	0
Total IBL26 SPOT							0.00	0	0
Total For IBL26							0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.27000	8.27000			0.00	0	0
Total IBL28 SPOT							0.00	0	0
Total For IBL28							0.00	0	0
IBL32 On 03/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL32 SPOT							0.00	0	0
Total For IBL32							0.00	0	0
IBL33 On 03/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL33 SPOT							0.00	0	0
Total For IBL33							0.00	0	0
IBL34 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL34 SPOT							0.00	0	0
Total For IBL34							0.00	0	0
IBL36 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL36 SPOT							0.00	0	0
Total For IBL36							0.00	0	0
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	3,000,000
Total IC02 SPOT							1,500,000,000.00	15,000	3,000,000
Total For IC02							1,500,000,000.00	15,000	3,000,000
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP01 SPOT							0.00	0	0
Total For IDCP01							0.00	0	0
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP02 SPOT							0.00	0	0
Total For IDCP02							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP0 On 31/01/2017 Spot Bond			5.00000	5.00000			0.00	0	0
Total IDCP03 SPOT							0.00	0	0
Total For IDCP03							0.00	0	0
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IFM01 SPOT							0.00	0	0
Total For IFM01							0.00	0	0
IHL01 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IHL01 SPOT							0.00	0	0
Total For IHL01							0.00	0	0
IHL02 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IHL02 SPOT							0.00	0	0
Total For IHL02							0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1D SPOT							0.00	0	0
Total For IKH1D							0.00	0	0
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2A2 SPOT							0.00	0	0
Total For IKH2A2							0.00	0	0
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2A3 SPOT							0.00	0	0
Total For IKH2A3							0.00	0	0
IKH2B On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2B SPOT							0.00	0	0
Total For IKH2B							0.00	0	0
IKH2C On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2C SPOT							0.00	0	0
Total For IKH2C							0.00	0	0
IKH2D On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2D SPOT							0.00	0	0
Total For IKH2D							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 14/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND207 SPOT							0.00	0	0
Total For IND207							0.00	0	0
IND20: On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND208 SPOT							0.00	0	0
Total For IND208							0.00	0	0
IND20: On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND209 SPOT							0.00	0	0
Total For IND209							0.00	0	0
IND21: On 06/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND210 SPOT							0.00	0	0
Total For IND210							0.00	0	0
IND21: On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND211 SPOT							0.00	0	0
Total For IND211							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND21: On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND212 SPOT							0.00	0	0
Total For IND212							0.00	0	0
IND21: On 27/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND213 SPOT							0.00	0	0
Total For IND213							0.00	0	0
IND21: On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND214 SPOT							0.00	0	0
Total For IND214							0.00	0	0
IND21: On 10/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND215 SPOT							0.00	0	0
Total For IND215							0.00	0	0
IND21: On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND216 SPOT							0.00	0	0
Total For IND216							0.00	0	0
IND21: On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND217 SPOT							0.00	0	0
Total For IND217							0.00	0	0
IND21: On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND218 SPOT							0.00	0	0
Total For IND218							0.00	0	0
IND21: On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND219 SPOT							0.00	0	0
Total For IND219							0.00	0	0
IND22: On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND220 SPOT							0.00	0	0
Total For IND220							0.00	0	0
IND22: On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND221 SPOT							0.00	0	0
Total For IND221							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND22: On 29/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND222 SPOT							0.00	0	0
Total For IND222							0.00	0	0
IND22: On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND223 SPOT							0.00	0	0
Total For IND223							0.00	0	0
IND22: On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND224 SPOT							0.00	0	0
Total For IND224							0.00	0	0
IND22: On 19/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND225 SPOT							0.00	0	0
Total For IND225							0.00	0	0
IND22: On 26/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND226 SPOT							0.00	0	0
Total For IND226							0.00	0	0
IND22: On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND227 SPOT							0.00	0	0
Total For IND227							0.00	0	0
IND22: On 10/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND228 SPOT							0.00	0	0
Total For IND228							0.00	0	0
IND22: On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND229 SPOT							0.00	0	0
Total For IND229							0.00	0	0
IND23: On 24/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND230 SPOT							0.00	0	0
Total For IND230							0.00	0	0
IND23: On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND231 SPOT							0.00	0	0
Total For IND231							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND23: On 07/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND232 SPOT							0.00	0	0
Total For IND232							0.00	0	0
IND23: On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND233 SPOT							0.00	0	0
Total For IND233							0.00	0	0
IND23: On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND234 SPOT							0.00	0	0
Total For IND234							0.00	0	0
IND23: On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND235 SPOT							0.00	0	0
Total For IND235							0.00	0	0
IND23: On 04/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND236 SPOT							0.00	0	0
Total For IND236							0.00	0	0
IND23: On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND237 SPOT							0.00	0	0
Total For IND237							0.00	0	0
IND23: On 18/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND238 SPOT							0.00	0	0
Total For IND238							0.00	0	0
IND23: On 25/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND239 SPOT							0.00	0	0
Total For IND239							0.00	0	0
IND24: On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND240 SPOT							0.00	0	0
Total For IND240							0.00	0	0
IND24: On 09/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND241 SPOT							0.00	0	0
Total For IND241							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND24: On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND242 SPOT							0.00	0	0
Total For IND242							0.00	0	0
IND24: On 23/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND243 SPOT							0.00	0	0
Total For IND243							0.00	0	0
IND24: On 30/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND244 SPOT							0.00	0	0
Total For IND244							0.00	0	0
IND24: On 06/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND245 SPOT							0.00	0	0
Total For IND245							0.00	0	0
IND24: On 13/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND246 SPOT							0.00	0	0
Total For IND246							0.00	0	0
IND24: On 20/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND247 SPOT							0.00	0	0
Total For IND247							0.00	0	0
IND24: On 27/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND248 SPOT							0.00	0	0
Total For IND248							0.00	0	0
IND24: On 04/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND249 SPOT							0.00	0	0
Total For IND249							0.00	0	0
IND25: On 11/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND250 SPOT							0.00	0	0
Total For IND250							0.00	0	0
ING10 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING100 SPOT							0.00	0	0
Total For ING100							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING10 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING101 SPOT							0.00	0	0
Total For ING101							0.00	0	0
ING11 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING114 SPOT							0.00	0	0
Total For ING114							0.00	0	0
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING115 SPOT							0.00	0	0
Total For ING115							0.00	0	0
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING116 SPOT							0.00	0	0
Total For ING116							0.00	0	0
ING12 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING126 SPOT							0.00	0	0
Total For ING126							0.00	0	0
ING12 On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING127 SPOT							0.00	0	0
Total For ING127							0.00	0	0
ING12 On 26/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING128 SPOT							0.00	0	0
Total For ING128							0.00	0	0
ING13 On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING130 SPOT							0.00	0	0
Total For ING130							0.00	0	0
ING13 On 24/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING131 SPOT							0.00	0	0
Total For ING131							0.00	0	0
ING13 On 22/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING132 SPOT							0.00	0	0
Total For ING132							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING134 SPOT							0.00	0	0
Total For ING134							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 09/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING136 SPOT							0.00	0	0
Total For ING136							0.00	0	0
ING13 On 14/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING137 SPOT							0.00	0	0
Total For ING137							0.00	0	0
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING30 SPOT							0.00	0	0
Total For ING30							0.00	0	0
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING31 SPOT							0.00	0	0
Total For ING31							0.00	0	0
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING32 SPOT							0.00	0	0
Total For ING32							0.00	0	0
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING33 SPOT							0.00	0	0
Total For ING33							0.00	0	0
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING34 SPOT							0.00	0	0
Total For ING34							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING97 On 10/03/2012 Spot Bond			8.82500	8.82500			0.00	0	0
Total ING97 SPOT							0.00	0	0
Total For ING97							0.00	0	0
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ02 SPOT							0.00	0	0
Total For INJ02							0.00	0	0
IP256L On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP256U SPOT							0.00	0	0
Total For IP256U							0.00	0	0
IPB3 On 04/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPB3 SPOT							0.00	0	0
Total For IPB3							0.00	0	0
IPL4 On 29/03/2014 Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	14,000
Total IPL4 SPOT							1,400,000,000.00	14,000	14,000
Total For IPL4							1,400,000,000.00	14,000	14,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	1,000,000
Total IPL6 SPOT							2,100,000,000.00	21,000	1,000,000
Total For IPL6							2,100,000,000.00	21,000	1,000,000
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV01 SPOT							0.00	0	0
Total For IV01							0.00	0	0
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV012 SPOT							0.00	0	0
Total For IV012							0.00	0	0
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV013 SPOT							0.00	0	0
Total For IV013							0.00	0	0
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV014 SPOT							0.00	0	0
Total For IV014							0.00	0	0
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV015 SPOT							0.00	0	0
Total For IV015							0.00	0	0
IV016 On 06/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV016 SPOT							0.00	0	0
Total For IV016							0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.75000	2.75000			0.00	0	0
Total IV017 SPOT							0.00	0	0
Total For IV017							0.00	0	0
IV03 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV03 SPOT							0.00	0	0
Total For IV03							0.00	0	0
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV04 SPOT							0.00	0	0
Total For IV04							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV07 SPOT							0.00	0	0
Total For IV07							0.00	0	0
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV08 SPOT							0.00	0	0
Total For IV08							0.00	0	0
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV09 SPOT							0.00	0	0
Total For IV09							0.00	0	0
IVA13 4 On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA134 SPOT							0.00	0	0
Total For IVA134							0.00	0	0
IVA20 6 On 09/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA206 SPOT							0.00	0	0
Total For IVA206							0.00	0	0
IVA20 7 On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA207 SPOT							0.00	0	0
Total For IVA207							0.00	0	0
IVA20 8 On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA208 SPOT							0.00	0	0
Total For IVA208							0.00	0	0
IVA20 9 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA209 SPOT							0.00	0	0
Total For IVA209							0.00	0	0
IVA21 0 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA210 SPOT							0.00	0	0
Total For IVA210							0.00	0	0
IVA21 1 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA211 SPOT							0.00	0	0
Total For IVA211							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA212 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA212 SPOT							0.00	0	0
Total For IVA212							0.00	0	0
IVA213 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA213 SPOT							0.00	0	0
Total For IVA213							0.00	0	0
IVA214 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA214 SPOT							0.00	0	0
Total For IVA214							0.00	0	0
IVA215 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA215 SPOT							0.00	0	0
Total For IVA215							0.00	0	0
IVA216 On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA216 SPOT							0.00	0	0
Total For IVA216							0.00	0	0
IVA217 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA217 SPOT							0.00	0	0
Total For IVA217							0.00	0	0
IVA218 On 03/05/2012 Spot Bond			100.00000	100.00000		20,000,000,000,000.00	200,000,000	200,000,000	200,000,000
Total IVA218 SPOT						20,000,000,000,000.00	200,000,000	200,000,000	200,000,000
Total For IVA218						20,000,000,000,000.00	200,000,000	200,000,000	200,000,000
IVA219 On 10/05/2012 Spot Bond			100.00000	100.00000		38,000,000,000,000.00	380,000,000	380,000,000	380,000,000
Total IVA219 SPOT						38,000,000,000,000.00	380,000,000	380,000,000	380,000,000
Total For IVA219						38,000,000,000,000.00	380,000,000	380,000,000	380,000,000
IVA220 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA220 SPOT							0.00	0	0
Total For IVA220							0.00	0	0
IVA221 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA221 SPOT							0.00	0	0
Total For IVA221							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA222 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA222 SPOT							0.00	0	0
Total For IVA222							0.00	0	0
IVA223 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA223 SPOT							0.00	0	0
Total For IVA223							0.00	0	0
IVA224 On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA224 SPOT							0.00	0	0
Total For IVA224							0.00	0	0
IVA225 On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA225 SPOT							0.00	0	0
Total For IVA225							0.00	0	0
IVA226 On 28/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA226 SPOT							0.00	0	0
Total For IVA226							0.00	0	0
IVA227 On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA227 SPOT							0.00	0	0
Total For IVA227							0.00	0	0
IVA228 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA228 SPOT							0.00	0	0
Total For IVA228							0.00	0	0
IVA229 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA229 SPOT							0.00	0	0
Total For IVA229							0.00	0	0
IVA230 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA230 SPOT							0.00	0	0
Total For IVA230							0.00	0	0
IVA231 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA231 SPOT							0.00	0	0
Total For IVA231							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA232 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA232 SPOT							0.00	0	0
Total For IVA232							0.00	0	0
IVA233 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA233 SPOT							0.00	0	0
Total For IVA233							0.00	0	0
IVA234 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA234 SPOT							0.00	0	0
Total For IVA234							0.00	0	0
IVA235 On 30/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA235 SPOT							0.00	0	0
Total For IVA235							0.00	0	0
IVA236 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA236 SPOT							0.00	0	0
Total For IVA236							0.00	0	0
IVA237 On 13/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA237 SPOT							0.00	0	0
Total For IVA237							0.00	0	0
IVA238 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA238 SPOT							0.00	0	0
Total For IVA238							0.00	0	0
IVA239 On 27/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA239 SPOT							0.00	0	0
Total For IVA239							0.00	0	0
IVA240 On 04/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA240 SPOT							0.00	0	0
Total For IVA240							0.00	0	0
IVA241 On 11/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA241 SPOT							0.00	0	0
Total For IVA241							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA242 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA242 SPOT							0.00	0	0
Total For IVA242							0.00	0	0
IVA243 On 25/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA243 SPOT							0.00	0	0
Total For IVA243							0.00	0	0
IVA244 On 01/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA244 SPOT							0.00	0	0
Total For IVA244							0.00	0	0
IVA245 On 08/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA245 SPOT							0.00	0	0
Total For IVA245							0.00	0	0
IVA246 On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA246 SPOT							0.00	0	0
Total For IVA246							0.00	0	0
IVA247 On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA247 SPOT							0.00	0	0
Total For IVA247							0.00	0	0
IVA248 On 29/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA248 SPOT							0.00	0	0
Total For IVA248							0.00	0	0
IVA249 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA249 SPOT							0.00	0	0
Total For IVA249							0.00	0	0
IVA250 On 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA250 SPOT							0.00	0	0
Total For IVA250							0.00	0	0
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC001 SPOT							0.00	0	0
Total For IVC001							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC00: 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: On 29/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC004 SPOT							0.00	0	0
Total For IVC004							0.00	0	0
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF01U SPOT							0.00	0	0
Total For KCF01U							0.00	0	0
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF02U SPOT							0.00	0	0
Total For KCF02U							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	4,700,000
Total LGL1 SPOT							0.00	0	4,700,000
Total For LGL1							0.00	0	4,700,000
MAQ07 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
MAQ08 On 09/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ008 SPOT							0.00	0	0
Total For MAQ008							0.00	0	0
MAQ09 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ009 SPOT							0.00	0	0
Total For MAQ009							0.00	0	0
MAQ10 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ010 SPOT							0.00	0	0
Total For MAQ010							0.00	0	0
MAQ11 On 16/05/2012 Spot Bond			100.00000	100.00000			31,800,000,000,000.00	318,000,000	209,000,000
Total MAQ011 SPOT							31,800,000,000,000.00	318,000,000	209,000,000
Total For MAQ011							31,800,000,000,000.00	318,000,000	209,000,000
MAQ12 On 12/03/2012 Spot Bond			100.00000	100.00000			69,000,000,000,000.00	690,000,000	230,000,000
Total MAQ012 SPOT							69,000,000,000,000.00	690,000,000	230,000,000
Total For MAQ012							69,000,000,000,000.00	690,000,000	230,000,000
MBF01 On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0
Total MBF017 SPOT							0.00	0	0
Total For MBF017							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF018 SPOT							0.00	0	0
Total For MBF018							0.00	0	0
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF019 SPOT							0.00	0	0
Total For MBF019							0.00	0	0
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF024 SPOT							0.00	0	0
Total For MBF024							0.00	0	0
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	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	2,400,000
Total MBF027 SPOT							0.00	0	2,400,000
Total For MBF027							0.00	0	2,400,000
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
MBP14 On 10/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP14U SPOT							0.00	0	0
Total For MBP14U							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP16 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP16U SPOT							0.00	0	0
Total For MBP16U							0.00	0	0
MBP17 On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP17U SPOT							0.00	0	0
Total For MBP17U							0.00	0	0
MBP18 On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP18U SPOT							0.00	0	0
Total For MBP18U							0.00	0	0
MBP19 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP19U SPOT							0.00	0	0
Total For MBP19U							0.00	0	0
MBP20 On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP20U SPOT							0.00	0	0
Total For MBP20U							0.00	0	0
MBP21 On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP21U SPOT							0.00	0	0
Total For MBP21U							0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP22U SPOT							0.00	0	0
Total For MBP22U							0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP23U SPOT							0.00	0	0
Total For MBP23U							0.00	0	0
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		2,000,000,000,000.00		20,000,000	152,600,000
Total MET01 SPOT						2,000,000,000,000.00		20,000,000	152,600,000
Total For MET01						2,000,000,000,000.00		20,000,000	152,600,000
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			1,400,000,000.00	14,000	16,000,000
Total MGL01 SPOT							1,400,000,000.00	14,000	16,000,000
Total For MGL01							1,400,000,000.00	14,000	16,000,000
MTN0# On 13/07/2014 Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	3,000,000
Total MTN02 SPOT							3,200,000,000.00	32,000	3,000,000
Total For MTN02							3,200,000,000.00	32,000	3,000,000
MTN0# On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTN03 SPOT							0.00	0	0
Total For MTN03							0.00	0	0
MTN0# On 13/07/2017 Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	3,500,000
Total MTN04 SPOT							2,000,000,000.00	20,000	3,500,000
Total For MTN04							2,000,000,000.00	20,000	3,500,000
MTN0# On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTN05 SPOT							0.00	0	0
Total For MTN05							0.00	0	0
MTNC# On 05/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNC05 SPOT							0.00	0	0
Total For MTNC05							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 N4A202 SPOT							0.00	0	0
Total For N4A202							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A205 SPOT							0.00	0	0
Total For N4A205							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A208 SPOT							0.00	0	0
Total For N4A208							0.00	0	0
N4A21 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A211 SPOT							0.00	0	0
Total For N4A211							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A302 SPOT							0.00	0	0
Total For N4A302							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A305 SPOT							0.00	0	0
Total For N4A305							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A308 SPOT							0.00	0	0
Total For N4A308							0.00	0	0
N4A31 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NBK10 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
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			1,900,000,000.00	19,000	13,509,000
Total NBK2A SPOT							1,900,000,000.00	19,000	13,509,000
Total For NBK2A							1,900,000,000.00	19,000	13,509,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK2B SPOT							0.00	0	0
Total For NBK2B							0.00	0	0
NBK3/ On 09/09/2019 Spot Bond			100.00000	100.00000			900,000,000.00	9,000	6,481,000
Total NBK3A SPOT							900,000,000.00	9,000	6,481,000
Total For NBK3A							900,000,000.00	9,000	6,481,000
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK4 SPOT							0.00	0	0
Total For NBK4							0.00	0	0
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK5B SPOT							0.00	0	0
Total For NBK5B							0.00	0	0
NBK6/ On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	9,500,000
Total NBK6A SPOT							0.00	0	9,500,000
Total For NBK6A							0.00	0	9,500,000
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK6B SPOT							0.00	0	0
Total For NBK6B							0.00	0	0
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK7B SPOT							0.00	0	0
Total For NBK7B							0.00	0	0
NBK8/ On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8A SPOT							0.00	0	0
Total For NBK8A							0.00	0	0
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8B SPOT							0.00	0	0
Total For NBK8B							0.00	0	0
NBK9/ On 23/03/2016 Spot Bond			100.00000	100.00000			3,100,000,000.00	31,000	13,345,000
Total NBK9A SPOT							3,100,000,000.00	31,000	13,345,000
Total For NBK9A							3,100,000,000.00	31,000	13,345,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	10,000,000
Total NBK11 SPOT							0.00	0	10,000,000
Total For NBK11							0.00	0	10,000,000
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN17 SPOT							0.00	0	0
Total For NCLN17							0.00	0	0
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN19 SPOT							0.00	0	0
Total For NCLN19							0.00	0	0
NCLN On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN42 SPOT							0.00	0	0
Total For NCLN42							0.00	0	0
NCLN On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN43 SPOT							0.00	0	0
Total For NCLN43							0.00	0	0
NCLN On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN44 SPOT							0.00	0	0
Total For NCLN44							0.00	0	0
NCLN On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN45 SPOT							0.00	0	0
Total For NCLN45							0.00	0	0
NCLN On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN46 SPOT							0.00	0	0
Total For NCLN46							0.00	0	0
NCLN On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN48 SPOT							0.00	0	0
Total For NCLN48							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN# On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN49 SPOT							0.00	0	0
Total For NCLN49							0.00	0	0
NCLN# On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN50 SPOT							0.00	0	0
Total For NCLN50							0.00	0	0
NCLN# On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN51 SPOT							0.00	0	0
Total For NCLN51							0.00	0	0
NCLN# On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN52 SPOT							0.00	0	0
Total For NCLN52							0.00	0	0
NCLN# On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6 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
NCLN6 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN63 SPOT							0.00	0	0
Total For NCLN63							0.00	0	0
NCLN6 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
NCLN6 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
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
NCLN6 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN67 SPOT							0.00	0	0
Total For NCLN67							0.00	0	0
NCLN6 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN68 SPOT							0.00	0	0
Total For NCLN68							0.00	0	0
NCLN6 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN69 SPOT							0.00	0	0
Total For NCLN69							0.00	0	0
NCLN7 On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN70 SPOT							0.00	0	0
Total For NCLN70							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11 On 17/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED11 SPOT							0.00	0	0
Total For NED11							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12A SPOT							0.00	0	0
Total For NED12A							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12B SPOT							0.00	0	0
Total For NED12B							0.00	0	0
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	10,000,000
Total NED6 SPOT							4,000,000,000,000.00	40,000,000	10,000,000
Total For NED6							4,000,000,000,000.00	40,000,000	10,000,000
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	3,500,000
Total NED8 SPOT							0.00	0	3,500,000
Total For NED8							0.00	0	3,500,000
NED9 On 06/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED9 SPOT							0.00	0	0
Total For NED9							0.00	0	0
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total NEDH1A SPOT							0.00	0	0
Total For NEDH1A							0.00	0	0
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total NEDH1B SPOT							0.00	0	0
Total For NEDH1B							0.00	0	0
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET31 SPOT							0.00	0	0
Total For NET31							0.00	0	0
NET41 On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET41 SPOT							0.00	0	0
Total For NET41							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB1 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NILB10 SPOT							0.00	0	0
Total For NILB10							0.00	0	0
NMP2 On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NMP20N SPOT							0.00	0	0
Total For NMP20N							0.00	0	0
NQ1A On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1A10 SPOT							0.00	0	0
Total For NQ1A10							0.00	0	0
NQ1A On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0
Total NQ1A11 SPOT							0.00	0	0
Total For NQ1A11							0.00	0	0
NQ1A On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0
Total NQ1A12 SPOT							0.00	0	0
Total For NQ1A12							0.00	0	0
NQ1A On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0
Total NQ1A13 SPOT							0.00	0	0
Total For NQ1A13							0.00	0	0
NQ1A On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1A14 SPOT							0.00	0	0
Total For NQ1A14							0.00	0	0
NQ1B On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B10 SPOT							0.00	0	0
Total For NQ1B10							0.00	0	0
NQ1B On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0
Total NQ1B11 SPOT							0.00	0	0
Total For NQ1B11							0.00	0	0
NQ1B On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0
Total NQ1B12 SPOT							0.00	0	0
Total For NQ1B12							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D5 SPOT							0.00	0	0
Total For NQF1D5							0.00	0	0
NQF1E On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0
Total NQF1D6 SPOT							0.00	0	0
Total For NQF1D6							0.00	0	0
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	30,000,000
Total NRA013 SPOT							0.00	0	30,000,000
Total For NRA013							0.00	0	30,000,000
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	115,800,000
Total NRA014 SPOT							0.00	0	115,800,000
Total For NRA014							0.00	0	115,800,000
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	6,900,000
Total NRA018 SPOT							0.00	0	6,900,000
Total For NRA018							0.00	0	6,900,000
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA01U SPOT							0.00	0	0
Total For NRA01U							0.00	0	0
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	21,000
Total NRA022 SPOT							2,100,000,000.00	21,000	21,000
Total For NRA022							2,100,000,000.00	21,000	21,000
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	78,000,000
Total NRA023 SPOT							0.00	0	78,000,000
Total For NRA023							0.00	0	78,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			0.00	0	4,400,000
Total NRA028 SPOT							0.00	0	4,400,000
Total For NRA028							0.00	0	4,400,000
NTC07 On 01/03/2012 Spot Bond			8.07500	8.07500			0.00	0	0
Total NTC07 SPOT							0.00	0	0
Total For NTC07							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC08 SPOT							0.00	0	0
Total For NTC08							0.00	0	0
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC09 SPOT							0.00	0	0
Total For NTC09							0.00	0	0
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC10 SPOT							0.00	0	0
Total For NTC10							0.00	0	0
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC11 SPOT							0.00	0	0
Total For NTC11							0.00	0	0
NTC12 On 25/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC12 SPOT							0.00	0	0
Total For NTC12							0.00	0	0
NTC13 On 31/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC13 SPOT							0.00	0	0
Total For NTC13							0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A1 SPOT							0.00	0	0
Total For OCT1A1							0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A4 SPOT							0.00	0	0
Total For OCT1A4							0.00	0	0
OCT1B On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1B1 SPOT							0.00	0	0
Total For OCT1B1							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1D1 SPOT							0.00	0	0
Total For OCT1D1							0.00	0	0
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1E1 SPOT							0.00	0	0
Total For OCT1E1							0.00	0	0
OML0 On 27/10/2015 Spot Bond			100.00000	100.00000			205,600,000,000.00	2,056,000	64,920,914
Total OML01 SPOT							205,600,000,000.00	2,056,000	64,920,914
Total For OML01							205,600,000,000.00	2,056,000	64,920,914
OTCA On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA03 SPOT							0.00	0	0
Total For OTCA03							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA05 SPOT							0.00	0	0
Total For OTCA05							0.00	0	0
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA06 SPOT							0.00	0	0
Total For OTCA06							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA07 SPOT							0.00	0	0
Total For OTCA07							0.00	0	0
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA08 SPOT							0.00	0	0
Total For OTCA08							0.00	0	0
OTCA On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA10 SPOT							0.00	0	0
Total For OTCA10							0.00	0	0
OTCA On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA1U SPOT							0.00	0	0
Total For OTCA1U							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCB1U SPOT							0.00	0	0
Total For OTCB1U							0.00	0	0
PBETC On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PBET01 SPOT							0.00	0	0
Total For PBET01							0.00	0	0
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
PNP03 On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP03 SPOT							0.00	0	0
Total For PNP03							0.00	0	0
PNP04 On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP04 SPOT							0.00	0	0
Total For PNP04							0.00	0	0
PR2A1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A1F SPOT							0.00	0	0
Total For PR2A1F							0.00	0	0
PR2A2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A2B SPOT							0.00	0	0
Total For PR2A2B							0.00	0	0
PR2A3 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A3B SPOT							0.00	0	0
Total For PR2A3B							0.00	0	0
PR2A4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A4D SPOT							0.00	0	0
Total For PR2A4D							0.00	0	0
PR2A5 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A9D SPOT							0.00	0	0
Total For PR2A9D							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,200,000,000,000.00	12,000,000	3,000,000	3,000,000
Total PRM1A4 SPOT						1,200,000,000,000.00	12,000,000	3,000,000	3,000,000
Total For PRM1A4						1,200,000,000,000.00	12,000,000	3,000,000	3,000,000
PRP1 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1A3 SPOT							0.00	0	0
Total For PRP1A3							0.00	0	0
PRP1E On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1B3 SPOT							0.00	0	0
Total For PRP1B3							0.00	0	0
PRP1C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1C3 SPOT							0.00	0	0
Total For PRP1C3							0.00	0	0
PRP2 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP2A2 SPOT							0.00	0	0
Total For PRP2A2							0.00	0	0
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R009P SPOT							0.00	0	0
Total For R009P							0.00	0	0
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			6.61000	6.57000		147,614,067,155,510.00	22,331,931,491	18,292,684,307	18,292,684,307
Total R157 SPOT						147,614,067,155,510.00	22,331,931,491	18,292,684,307	18,292,684,307
Total For R157						147,614,067,155,510.00	22,331,931,491	18,292,684,307	18,292,684,307

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R158P SPOT							0.00	0	0
Total For R158P							0.00	0	0
R159P On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R159P SPOT							0.00	0	0
Total For R159P							0.00	0	0
R179 On 01/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R179 SPOT							0.00	0	0
Total For R179							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.27000	8.21500			87,191,081,390,000.00	10,543,057,000	9,057,441,000
Total R186 SPOT							87,191,081,390,000.00	10,543,057,000	9,057,441,000
Total For R186							87,191,081,390,000.00	10,543,057,000	9,057,441,000
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			219.09555	219.07778			195,728,829,934,149.00	893,349,180	744,315,556
Total R189 SPOT							195,728,829,934,149.00	893,349,180	744,315,556
Total For R189							195,728,829,934,149.00	893,349,180	744,315,556
R197 On 07/12/2023 Spot Bond			2.18000	2.06000			197,835,000,000.00	90,750,000	538,830,500
Total R197 SPOT							197,835,000,000.00	90,750,000	538,830,500
Total For R197							197,835,000,000.00	90,750,000	538,830,500
R201 On 21/12/2014 Spot Bond			6.17000	6.13500			3,060,449,570,000.00	496,021,000	3,033,800,000
Total R201 SPOT							3,060,449,570,000.00	496,021,000	3,033,800,000
Total For R201							3,060,449,570,000.00	496,021,000	3,033,800,000
R202 On 07/12/2033 Spot Bond			2.37000	2.29000			280,845,000,000.00	118,500,000	857,955,000
Total R202 SPOT							280,845,000,000.00	118,500,000	857,955,000
Total For R202							280,845,000,000.00	118,500,000	857,955,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Spot Bond			7.25000	7.21500		12,788,210,417,000.00	1,763,891,092	5,650,765,870	
Total R203 SPOT						12,788,210,417,000.00	1,763,891,092	5,650,765,870	
Total For R203						12,788,210,417,000.00	1,763,891,092	5,650,765,870	
R204 On 21/12/2018 Spot Bond			7.55500	7.51000		6,612,770,620,000.00	875,284,000	4,834,044,680	
Total R204 SPOT						6,612,770,620,000.00	875,284,000	4,834,044,680	
Total For R204						6,612,770,620,000.00	875,284,000	4,834,044,680	
R205 On 31/03/2012 Spot Bond			100.00000	100.00000		0.00	0	1,555,000,000	
Total R205 SPOT						0.00	0	1,555,000,000	
Total For R205						0.00	0	1,555,000,000	
R206 On 15/01/2014 Spot Bond			6.07000	6.03000		5,764,175,190,000.00	949,617,000	1,999,100,000	
Total R206 SPOT						5,764,175,190,000.00	949,617,000	1,999,100,000	
Total For R206						5,764,175,190,000.00	949,617,000	1,999,100,000	
R207 On 15/01/2020 Spot Bond			7.80000	7.74500		49,698,461,280,000.00	6,371,597,600	8,746,048,000	
Total R207 SPOT						49,698,461,280,000.00	6,371,597,600	8,746,048,000	
Total For R207						49,698,461,280,000.00	6,371,597,600	8,746,048,000	
R208 On 31/03/2021 Spot Bond			7.85000	7.80000		25,483,325,239,500.00	3,246,283,470	8,269,527,884	
Total R208 SPOT						25,483,325,239,500.00	3,246,283,470	8,269,527,884	
Total For R208						25,483,325,239,500.00	3,246,283,470	8,269,527,884	
R209 On 31/03/2036 Spot Bond			8.74500	8.68500		35,452,162,803,420.00	4,053,992,316	11,350,395,316	
Total R209 SPOT						35,452,162,803,420.00	4,053,992,316	11,350,395,316	
Total For R209						35,452,162,803,420.00	4,053,992,316	11,350,395,316	
R210 On 31/03/2028 Spot Bond			2.40000	2.34000		1,591,200,000,000.00	663,000,000	869,500,000	
Total R210 SPOT						1,591,200,000,000.00	663,000,000	869,500,000	
Total For R210						1,591,200,000,000.00	663,000,000	869,500,000	
R211 On 31/01/2017 Spot Bond			0.85000	0.82000		94,180,000,000.00	110,800,000	274,300,000	
Total R211 SPOT						94,180,000,000.00	110,800,000	274,300,000	
Total For R211						94,180,000,000.00	110,800,000	274,300,000	
R212 On 31/01/2022 Spot Bond			2.13000	2.02000		296,726,040,000.00	139,308,000	548,800,000	
Total R212 SPOT						296,726,040,000.00	139,308,000	548,800,000	
Total For R212						296,726,040,000.00	139,308,000	548,800,000	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			8.69500	8.63500			16,746,683,035,000.00	1,926,013,000	2,296,000,000
Total R213 SPOT							16,746,683,035,000.00	1,926,013,000	2,296,000,000
Total For R213							16,746,683,035,000.00	1,926,013,000	2,296,000,000
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			4,946,506,500,000.00	761,001,000	3,598,818,000
Total R214 SPOT							4,946,506,500,000.00	761,001,000	3,598,818,000
Total For R214							4,946,506,500,000.00	761,001,000	3,598,818,000
R221C On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R221C SPOT							0.00	0	0
Total For R221C							0.00	0	0
R222C On 15/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R222C SPOT							0.00	0	0
Total For R222C							0.00	0	0
R223C On 15/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R223C SPOT							0.00	0	0
Total For R223C							0.00	0	0
R224C On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R224C SPOT							0.00	0	0
Total For R224C							0.00	0	0
R225C On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R225C SPOT							0.00	0	0
Total For R225C							0.00	0	0
R226C On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R226C SPOT							0.00	0	0
Total For R226C							0.00	0	0
R227C On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R227C SPOT							0.00	0	0
Total For R227C							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R229C SPOT							0.00	0	0
Total For R229C							0.00	0	0
R230C On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R230C SPOT							0.00	0	0
Total For R230C							0.00	0	0
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R321C SPOT							0.00	0	0
Total For R321C							0.00	0	0
R322C On 21/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R322C SPOT							0.00	0	0
Total For R322C							0.00	0	0
R323C On 21/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R323C SPOT							0.00	0	0
Total For R323C							0.00	0	0
R324C On 21/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R324C SPOT							0.00	0	0
Total For R324C							0.00	0	0
R325C On 21/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R325C SPOT							0.00	0	0
Total For R325C							0.00	0	0
R326C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R326C SPOT							0.00	0	0
Total For R326C							0.00	0	0
R327C On 21/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R327C SPOT							0.00	0	0
Total For R327C							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R329C SPOT							0.00	0	0
Total For R329C							0.00	0	0
R330C On 21/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R330C SPOT							0.00	0	0
Total For R330C							0.00	0	0
R331C On 21/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total R331C SPOT							0.00	0	0
Total For R331C							0.00	0	0
R332C On 21/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total R332C SPOT							0.00	0	0
Total For R332C							0.00	0	0
R333C On 21/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total R333C SPOT							0.00	0	0
Total For R333C							0.00	0	0
R334C On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total R334C SPOT							0.00	0	0
Total For R334C							0.00	0	0
R335C On 21/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total R335C SPOT							0.00	0	0
Total For R335C							0.00	0	0
R336C On 21/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total R336C SPOT							0.00	0	0
Total For R336C							0.00	0	0
R337C On 21/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R337C SPOT							0.00	0	0
Total For R337C							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C On 21/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total R339C SPOT							0.00	0	0
Total For R339C							0.00	0	0
R340C On 21/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total R340C SPOT							0.00	0	0
Total For R340C							0.00	0	0
R341C On 21/06/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total R341C SPOT							0.00	0	0
Total For R341C							0.00	0	0
R342C On 21/12/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total R342C SPOT							0.00	0	0
Total For R342C							0.00	0	0
R343C On 21/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total R343C SPOT							0.00	0	0
Total For R343C							0.00	0	0
R344C On 21/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total R344C SPOT							0.00	0	0
Total For R344C							0.00	0	0
R345C On 21/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total R345C SPOT							0.00	0	0
Total For R345C							0.00	0	0
R346C On 21/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total R346C SPOT							0.00	0	0
Total For R346C							0.00	0	0
R347C On 21/06/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R347C SPOT							0.00	0	0
Total For R347C							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C On 21/06/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R349C SPOT							0.00	0	0
Total For R349C							0.00	0	0
R350C On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R350C SPOT							0.00	0	0
Total For R350C							0.00	0	0
R351C On 21/06/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R351C SPOT							0.00	0	0
Total For R351C							0.00	0	0
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R352C SPOT							0.00	0	0
Total For R352C							0.00	0	0
RCSB1 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB01 SPOT							0.00	0	0
Total For RCSB01							0.00	0	0
RCSB1 On 15/07/2013 Spot Bond			100.00000	100.00000		472,000,000,000.00		4,720,000	1,180,000
Total RCSB02 SPOT						472,000,000,000.00		4,720,000	1,180,000
Total For RCSB02						472,000,000,000.00		4,720,000	1,180,000
RCSB1 On 15/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB03 SPOT							0.00	0	0
Total For RCSB03							0.00	0	0
RCSC1 On 09/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC05 SPOT							0.00	0	0
Total For RCSC05							0.00	0	0
RCSC1 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC06 SPOT							0.00	0	0
Total For RCSC06							0.00	0	0
RCSC1 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC07 SPOT							0.00	0	0
Total For RCSC07							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC0 On 06/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RDFC02 SPOT							0.00	0	0
Total For RDFC02							0.00	0	0
RES05 On 17/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES05 SPOT							0.00	0	0
Total For RES05							0.00	0	0
RES06 On 18/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES06 SPOT							0.00	0	0
Total For RES06							0.00	0	0
RES07 On 14/02/2013 Spot Bond			5.87500	5.87500			0.00	0	0
Total RES07 SPOT							0.00	0	0
Total For RES07							0.00	0	0
RES08 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES08 SPOT							0.00	0	0
Total For RES08							0.00	0	0
RESB0 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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	17,000,000
Total SBK7 SPOT							0.00	0	17,000,000
Total For SBK7							0.00	0	17,000,000
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000		4,801,400,000,000.00	0.00	48,014,000	14,000,000
Total SBK8 SPOT						4,801,400,000,000.00		48,014,000	14,000,000
Total For SBK8						4,801,400,000,000.00		48,014,000	14,000,000
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			0.00	0	6,500,000
Total SBK9 SPOT							0.00	0	6,500,000
Total For SBK9							0.00	0	6,500,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN20 SPOT							0.00	0	0
Total For SBN20							0.00	0	0
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN27 SPOT							0.00	0	0
Total For SBN27							0.00	0	0
SBN29 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN29 SPOT							0.00	0	0
Total For SBN29							0.00	0	0
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN31 SPOT							0.00	0	0
Total For SBN31							0.00	0	0
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN32 SPOT							0.00	0	0
Total For SBN32							0.00	0	0
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN33 SPOT							0.00	0	0
Total For SBN33							0.00	0	0
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBN48 On 22/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN48 SPOT							0.00	0	0
Total For SBN48							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
SBR003 On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR003 SPOT							0.00	0	0
Total For SBR003							0.00	0	0
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS13 SPOT							0.00	0	0
Total For SBS13							0.00	0	0
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS14 SPOT							0.00	0	0
Total For SBS14							0.00	0	0
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS15 SPOT							0.00	0	0
Total For SBS15							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16 On 22/09/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS16 SPOT							0.00	0	0
Total For SBS16							0.00	0	0
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS19 SPOT							0.00	0	0
Total For SBS19							0.00	0	0
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS3 SPOT							0.00	0	0
Total For SBS3							0.00	0	0
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS4 SPOT							0.00	0	0
Total For SBS4							0.00	0	0
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS7 SPOT							0.00	0	0
Total For SBS7							0.00	0	0
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	6,155,000
Total SBS9 SPOT							1,000,000,000.00	10,000	6,155,000
Total For SBS9							1,000,000,000.00	10,000	6,155,000
SBSI10 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	13,000,000
Total SBSI10 SPOT							0.00	0	13,000,000
Total For SBSI10							0.00	0	13,000,000
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	14,000,000
Total SBSI12 SPOT							0.00	0	14,000,000
Total For SBSI12							0.00	0	14,000,000
SCM107 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM107 SPOT							0.00	0	0
Total For SCM107							0.00	0	0

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 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM221 SPOT							0.00	0	0
Total For SCM221							0.00	0	0
SCM2: On 19/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM222 SPOT							0.00	0	0
Total For SCM222							0.00	0	0
SCM2: On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM223 SPOT							0.00	0	0
Total For SCM223							0.00	0	0
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	0
Total SHS01 SPOT							0.00	0	0
Total For SHS01							0.00	0	0
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	6,100,000
Total SLI1 SPOT							0.00	0	6,100,000
Total For SLI1							0.00	0	6,100,000
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			0.00	0	8,500,000
Total SLI2 SPOT							0.00	0	8,500,000
Total For SLI2							0.00	0	8,500,000
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	11,000
Total SMF1 SPOT							1,100,000,000.00	11,000	11,000
Total For SMF1							1,100,000,000.00	11,000	11,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF3 SPOT							0.00	0	0
Total For SMF3							0.00	0	0
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SNT01 SPOT							0.00	0	0
Total For SNT01							0.00	0	0
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
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
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
SYN87 On 13/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN872 SPOT							0.00	0	0
Total For SYN872							0.00	0	0
SYN87 On 14/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN873 SPOT							0.00	0	0
Total For SYN873							0.00	0	0
SYN87 On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN874 SPOT							0.00	0	0
Total For SYN874							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN87 On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN875 SPOT							0.00	0	0
Total For SYN875							0.00	0	0
SYN87 On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN876 SPOT							0.00	0	0
Total For SYN876							0.00	0	0
SYN87 On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN878 SPOT							0.00	0	0
Total For SYN878							0.00	0	0
SYN87 On 22/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN879 SPOT							0.00	0	0
Total For SYN879							0.00	0	0
SYN88 On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN880 SPOT							0.00	0	0
Total For SYN880							0.00	0	0
SYN88 On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN881 SPOT							0.00	0	0
Total For SYN881							0.00	0	0
SYN88 On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN882 SPOT							0.00	0	0
Total For SYN882							0.00	0	0
SYN88 On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN884 SPOT							0.00	0	0
Total For SYN884							0.00	0	0
SYN88 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN885 SPOT							0.00	0	0
Total For SYN885							0.00	0	0
SYN88 On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN886 SPOT							0.00	0	0
Total For SYN886							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN8€ On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN887 SPOT							0.00	0	0
Total For SYN887							0.00	0	0
SYN8€ On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN888 SPOT							0.00	0	0
Total For SYN888							0.00	0	0
SYN8€ On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN889 SPOT							0.00	0	0
Total For SYN889							0.00	0	0
SYN8€ On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN890 SPOT							0.00	0	0
Total For SYN890							0.00	0	0
SYN8€ On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN891 SPOT							0.00	0	0
Total For SYN891							0.00	0	0
SYN8€ On 05/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN892 SPOT							0.00	0	0
Total For SYN892							0.00	0	0
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ18 SPOT							0.00	0	0
Total For SZ18							0.00	0	0
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ25 SPOT							0.00	0	0
Total For SZ25							0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			50,000,000,000,000.00	500,000,000	500,000,000
Total T018 SPOT							50,000,000,000,000.00	500,000,000	500,000,000
Total For T018							50,000,000,000,000.00	500,000,000	500,000,000
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS06 SPOT							0.00	0	0
Total For TFS06							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS68 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS68U SPOT							0.00	0	0
Total For TFS68U							0.00	0	0
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0
Total TFS73 SPOT							0.00	0	0
Total For TFS73							0.00	0	0
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS77 SPOT							0.00	0	0
Total For TFS77							0.00	0	0
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS78 SPOT							0.00	0	0
Total For TFS78							0.00	0	0
TFS83 On 28/07/2015 Spot Bond			100.00000	100.00000			0.00	0	120,000
Total TFS83 SPOT							0.00	0	120,000
Total For TFS83							0.00	0	120,000
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
TFS89 On 01/03/2012 Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000
Total TFS89 SPOT							400,000,000,000.00	4,000,000	1,000,000
Total For TFS89							400,000,000,000.00	4,000,000	1,000,000
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
TFS91 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS91 SPOT							0.00	0	0
Total For TFS91							0.00	0	0
TFS92 On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS92 SPOT							0.00	0	0
Total For TFS92							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TH7A2A SPOT							0.00	0	0
Total For TH7A2A							0.00	0	0
TH9A1 On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total TH9A10 SPOT							0.00	0	0
Total For TH9A10							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7A1 SPOT							0.00	0	0
Total For THE7A1							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			7,160,000,000,000.00	71,600,000	17,900,000
Total THE7A3 SPOT							7,160,000,000,000.00	71,600,000	17,900,000
Total For THE7A3							7,160,000,000,000.00	71,600,000	17,900,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8C1 SPOT							0.00	0	0
Total For THE8C1							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8D1 SPOT							0.00	0	0
Total For THE8D1							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A1 SPOT							0.00	0	0
Total For THE9A1							0.00	0	0
THE9A On 18/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A2 SPOT							0.00	0	0
Total For THE9A2							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A3 SPOT							0.00	0	0
Total For THE9A3							0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A5 SPOT							0.00	0	0
Total For THE9A5							0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A6 SPOT							0.00	0	0
Total For THE9A6							0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A7 SPOT							0.00	0	0
Total For THE9A7							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A8 SPOT							0.00	0	0
Total For THE9A8							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A9 SPOT							0.00	0	0
Total For THE9A9							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B1 SPOT							0.00	0	0
Total For THE9B1							0.00	0	0
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B2 SPOT							0.00	0	0
Total For THE9B2							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B3 SPOT							0.00	0	0
Total For THE9B3							0.00	0	0
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9C1 SPOT							0.00	0	0
Total For THE9C1							0.00	0	0
THE9C On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9C2 SPOT							0.00	0	0
Total For THE9C2							0.00	0	0
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9C3 SPOT							0.00	0	0
Total For THE9C3							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D1 SPOT							0.00	0	0
Total For THE9D1							0.00	0	0
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D2 SPOT							0.00	0	0
Total For THE9D2							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D3 SPOT							0.00	0	0
Total For THE9D3							0.00	0	0
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TL12 SPOT							0.00	0	0
Total For TL12							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	3,000,000
Total TL15 SPOT							1,100,000,000.00	11,000	3,000,000
Total For TL15							1,100,000,000.00	11,000	3,000,000
TL20 On 22/02/2020 Spot Bond			6.00000	6.00000			0.00	0	0
Total TL20 SPOT							0.00	0	0
Total For TL20							0.00	0	0
TN17 On 14/11/2017 Spot Bond			100.00000	100.00000			2,900,000,000.00	29,000	1,013,029,000
Total TN17 SPOT							2,900,000,000.00	29,000	1,013,029,000
Total For TN17							2,900,000,000.00	29,000	1,013,029,000
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	248,419,000
Total TN20 SPOT							2,200,000,000.00	22,000	248,419,000
Total For TN20							2,200,000,000.00	22,000	248,419,000
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			0.00	0	61,000,000
Total TN23 SPOT							0.00	0	61,000,000
Total For TN23							0.00	0	61,000,000
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			54,800,000,000,000.00	548,000,000	674,000,000
Total TN25 SPOT							54,800,000,000,000.00	548,000,000	674,000,000
Total For TN25							54,800,000,000,000.00	548,000,000	674,000,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			5,700,000,000.00	57,000	15,057,000
Total TN27 SPOT							5,700,000,000.00	57,000	15,057,000
Total For TN27							5,700,000,000.00	57,000	15,057,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP11 On 09/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP116 SPOT							0.00	0	0
Total For TSP116							0.00	0	0
TSP11 On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP117 SPOT							0.00	0	0
Total For TSP117							0.00	0	0
TSP11 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP118 SPOT							0.00	0	0
Total For TSP118							0.00	0	0
TSP12 On 02/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP121 SPOT							0.00	0	0
Total For TSP121							0.00	0	0
TSP12 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP124 SPOT							0.00	0	0
Total For TSP124							0.00	0	0
TSP12 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP125 SPOT							0.00	0	0
Total For TSP125							0.00	0	0
TSP12 On 04/05/2012 Spot Bond			100.00000	100.00000			0.00	0	50,000,000
Total TSP126 SPOT							0.00	0	50,000,000
Total For TSP126							0.00	0	50,000,000
TSP12 On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	150,000,000
Total TSP127 SPOT							0.00	0	150,000,000
Total For TSP127							0.00	0	150,000,000
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 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A3 SPOT							0.00	0	0
Total For VIP1A3							0.00	0	0
VIP1A On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0
Total VIP1A4 SPOT							0.00	0	0
Total For VIP1A4							0.00	0	0
VIP1A On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A5 SPOT							0.00	0	0
Total For VIP1A5							0.00	0	0
VIP1B On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B2 SPOT							0.00	0	0
Total For VIP1B2							0.00	0	0
VIP1B On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B3 SPOT							0.00	0	0
Total For VIP1B3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C2 SPOT							0.00	0	0
Total For VIP1C2							0.00	0	0
VIP1C On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C3 SPOT							0.00	0	0
Total For VIP1C3							0.00	0	0
VOD00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOD002 SPOT							0.00	0	0
Total For VOD002							0.00	0	0
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			300,000,000.00	3,000	73,003,000
Total WS04 SPOT							300,000,000.00	3,000	73,003,000
Total For WS04							300,000,000.00	3,000	73,003,000
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	125,000,000
Total WS05 SPOT							0.00	0	125,000,000
Total For WS05							0.00	0	125,000,000
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP1 SPOT							0.00	0	0
Total For WSP1							0.00	0	0
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			0.00	0	33,040,000
Total WSP2 SPOT							0.00	0	33,040,000
Total For WSP2							0.00	0	33,040,000
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP3 SPOT							0.00	0	0
Total For WSP3							0.00	0	0
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP4 SPOT							0.00	0	0
Total For WSP4							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			0.00	0	27,000,000
Total WSP5 SPOT							0.00	0	27,000,000
Total For WSP5							0.00	0	27,000,000
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z006 SPOT							0.00	0	0
Total For Z006							0.00	0	0
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z009 SPOT							0.00	0	0
Total For Z009							0.00	0	0
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z014 SPOT							0.00	0	0
Total For Z014							0.00	0	0
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z018 SPOT							0.00	0	0
Total For Z018							0.00	0	0
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z019 SPOT							0.00	0	0
Total For Z019							0.00	0	0
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z020 SPOT							0.00	0	0
Total For Z020							0.00	0	0
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z025 SPOT							0.00	0	0
Total For Z025							0.00	0	0
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	75,000,000
Total Z071 SPOT							0.00	0	75,000,000
Total For Z071							0.00	0	75,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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							971,469,621,624,579.00	59,352,621,149	89,730,365,027
Total for SPOT :							971,469,621,624,579.00	59,352,621,149	89,730,365,027
Total Futures							971,469,621,624,579.00	59,352,621,149	89,730,704,115
Total Options							0.00	0	45,950
Grand Total:							971,469,621,624,579.00	59,352,621,149	89,730,750,065