

Interest Rates Daily MTM Report

Daily summary for: 15/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS On 31/05/2012 Any day expiry			8.28580	8.19270		15.97	0.00	0	0
DAUS On 29/06/2012 Any day expiry			8.32140	8.22810		16.00	0.00	0	0
DAUS On 31/07/2012 Any day expiry			8.35930	8.26610		16.14	0.00	0	0
DAUS On 31/08/2012 Any day expiry			8.39570	8.30250		16.41	0.00	0	0
DAUS On 28/09/2012 Any day expiry			8.42830	8.33490		16.44	0.00	0	0
DAUS On 31/10/2012 Any day expiry			8.46670	8.37320		16.67	0.00	0	0
Total DAUS Future							0.00	0	0
DAUS On 31/05/2012 Any day expiry	7.75	Call		447.00000	539,000	17.00	0.00	0	0
DAUS On 31/05/2012 Any day expiry	7.75	Put		4.00000	3,000	17.00	0.00	0	0
DAUS On 31/05/2012 Any day expiry	7.76	Call		437.00000	529,000	16.86	0.00	0	0
DAUS On 31/05/2012 Any day expiry	7.76	Put		4.00000	3,000	16.86	0.00	0	0
DAUS On 31/05/2012 Any day expiry	7.74	Call		457.00000	549,000	17.14	0.00	0	0
DAUS On 31/05/2012 Any day expiry	7.74	Put		4.00000	3,000	17.14	0.00	0	0
DAUS On 31/05/2012 Any day expiry	7.40	Call		794.00000	886,000	21.46	0.00	0	0
DAUS On 31/05/2012 Any day expiry	7.40	Put		1.00000	0,000	21.46	0.00	0	4,110
DAUS On 31/05/2012 Any day expiry	8.25	Put		144.00000	92,000	15.84	0.00	0	0
DAUS On 31/05/2012 Any day expiry	8.25	Call		87.00000	128,000	15.84	0.00	0	4,110

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	7.75	Call		500.00000	590,000	15.30	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.75	Put		22.00000	19,000	15.30	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.76	Call		491.00000	581,000	15.26	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.76	Put		23.00000	20,000	15.26	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.74	Call		509.00000	599,000	15.33	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.74	Put		21.00000	18,000	15.33	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.40	Call		832.00000	925,000	16.66	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.40	Put		4.00000	4,000	16.66	0.00	0	5,480
DAUS	On	29/06/2012	Any day expiry	8.25	Put		193.00000	151,000	15.85	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.25	Call		171.00000	222,000	15.85	0.00	0	5,480
DAUS	On	31/07/2012	Any day expiry	7.80	Call		518.00000	603,000	14.73	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.80	Put		52.00000	44,000	14.73	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.81	Call		510.00000	594,000	14.73	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.81	Put		54.00000	45,000	14.73	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.79	Call		526.00000	611,000	14.73	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.79	Put		50.00000	42,000	14.73	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.40	Call		876.00000	969,000	15.46	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.40	Put		10.00000	10,000	15.46	0.00	0	4,800
DAUS	On	31/07/2012	Any day expiry	8.25	Put		228.00000	190,000	15.77	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.25	Call		244.00000	299,000	15.77	0.00	0	4,800
DAUS	On	31/08/2012	Any day expiry	7.85	Call		539.00000	619,000	14.78	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.85	Put		87.00000	73,000	14.78	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.86	Call		532.00000	611,000	14.78	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.86	Put		90.00000	75,000	14.78	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.84	Call		547.00000	627,000	14.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	7.84	Put		85.00000	71,000	14.77	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.40	Call		922.00000	1,015,000	15.43	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.40	Put		20.00000	19,000	15.43	0.00	0	6,170
DAUS	On	31/08/2012	Any day expiry	8.25	Put		259.00000	218,000	15.82	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.25	Call		311.00000	364,000	15.82	0.00	0	6,170
DAUS	On	28/09/2012	Any day expiry	7.90	Call		557.00000	631,000	14.84	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.90	Put		122.00000	103,000	14.84	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.91	Call		550.00000	624,000	14.84	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.91	Put		125.00000	106,000	14.84	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.89	Call		564.00000	639,000	14.83	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.89	Put		119.00000	101,000	14.83	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.40	Call		964.00000	1,056,000	15.27	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.40	Put		29.00000	28,000	15.27	0.00	0	7,540
DAUS	On	28/09/2012	Any day expiry	8.25	Put		281.00000	241,000	15.85	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	8.25	Call		366.00000	419,000	15.85	0.00	0	7,540
DAUS	On	31/10/2012	Any day expiry	7.90	Call		614.00000	688,000	14.88	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.90	Put		141.00000	121,000	14.88	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.91	Call		608.00000	681,000	14.89	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.91	Put		145.00000	124,000	14.89	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.89	Call		621.00000	695,000	14.87	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.89	Put		138.00000	118,000	14.87	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,013.00000	1,104,000	15.18	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.40	Put		40.00000	37,000	15.18	0.00	0	8,220
DAUS	On	31/10/2012	Any day expiry	8.25	Put		304.00000	261,000	15.83	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	8.25	Call		427.00000	478,000	15.83	0.00	0	8,220

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DAUS Option							0.00	0	72,640
Total For DAUS							0.00	0	72,640
Total for Any day expiry							0.00	0	72,640
CF CA On 18/06/2012 Can-Do Future			0.26810	0.21870			0.00	0	5,670
Total CF CANDO CAAZ Future							0.00	0	5,670
Total For CF CANDO CAAZ							0.00	0	5,670
CF CA On 18/06/2012 Can-Do Future				0.00000			0.00	0	0
Total CF CANDO CABA Future							0.00	0	0
Total For CF CANDO CABA							0.00	0	0
CF CA On 18/06/2012 Can-Do Future			0.00280	0.00380			0.00	0	8,000
Total CF CANDO CABB Future							0.00	0	8,000
Total For CF CANDO CABB							0.00	0	8,000
CF CA On 18/06/2012 Can-Do Future			0.02400	0.02950			0.00	0	0
Total CF CANDO CABC Future							0.00	0	0
Total For CF CANDO CABC							0.00	0	0
CF CA On 18/06/2012 Can-Do Future			0.00010	0.00020			0.00	0	16,000
Total CF CANDO CABD Future							0.00	0	16,000
Total For CF CANDO CABD							0.00	0	16,000
Total for Can-Do Future							0.00	0	29,670
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES18 Future							0.00	0	0
Total For ES18							0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES23 Future							0.00	0	0
Total For ES23							0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES26 Future							0.00	0	0
Total For ES26							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157 Future							0.00	0	0
Total For R157							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R201 Future							0.00	0	0
Total For R157/R201							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R206 Future							0.00	0	0
Total For R157/R206							0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186 Future							0.00	0	0
Total For R186							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R157 Future							0.00	0	0
Total For R186/R157							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R207 Future							0.00	0	0
Total For R186/R207							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R208 Future							0.00	0	0
Total For R186/R208							0.00	0	0
R189 On 01/04/2013 Price Contribution			100.00000	100.00000			0.00	0	0
Total R189 Future							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total R197 Future							0.00	0	0
Total For R197							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201/F On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201/R206 Future							0.00	0	0
Total For R201/R206							0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total R202 Future							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203 Future							0.00	0	0
Total For R203							0.00	0	0
R203/F On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203/R157 Future							0.00	0	0
Total For R203/R157							0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204 Future							0.00	0	0
Total For R204							0.00	0	0
R204/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204/R157 Future							0.00	0	0
Total For R204/R157							0.00	0	0
R204/F On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204/R203 Future							0.00	0	0
Total For R204/R203							0.00	0	0
R206 On 15/01/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R206 Future							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207 Future							0.00	0	0
Total For R207							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207/R203 Future							0.00	0	0
Total For R207/R203							0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208 Future							0.00	0	0
Total For R208							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R157 Future							0.00	0	0
Total For R208/R157							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R204 Future							0.00	0	0
Total For R208/R204							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R207 Future							0.00	0	0
Total For R208/R207							0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000			0.00	0	0
Total R209 Future							0.00	0	0
Total For R209							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R157 Future							0.00	0	0
Total For R209/R157							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R186 Future							0.00	0	0
Total For R209/R186							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R204 Future							0.00	0	0
Total For R209/R204							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 02/08/2012 Bond Future			6.56000	6.57200		2.59	9,089,940.29	73	14,897
R157 On 01/11/2012 Bond Future			6.60900	6.62200		2.87	0.00	0	0
R157 On 07/02/2013 Bond Future			6.66900	6.68300		2.81	0.00	0	0
Total R157 Future							9 089 940.29	73	14,897
R157 On 02/08/2012 Bond Future	8.00	Call		4,322.00000	4,359,000	2.85	0.00	0	0
R157 On 02/08/2012 Bond Future	8.00	Put		2.00000	2,000	2.85	0.00	0	0
R157 On 02/08/2012 Bond Future	8.05	Call		4,469.00000	4,506,000	2.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.05	Put		2.00000	1,000	2.85	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		4,175.00000	4,212,000	2.85	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		3.00000	3,000	2.85	0.00	0	0
R157	On	02/08/2012	Bond Future	6.15	Put		1,461.00000	1,429,000	2.48	0.00	0	0
R157	On	02/08/2012	Bond Future	6.15	Call		145.00000	150,000	2.48	0.00	0	3,750
R157	On	02/08/2012	Bond Future	6.35	Put		996.00000	968,000	2.52	0.00	0	0
R157	On	02/08/2012	Bond Future	6.35	Call		306.00000	315,000	2.52	0.00	0	1,250
R157	On	02/08/2012	Bond Future	6.55	Call		561.00000	576,000	2.56	0.00	0	0
R157	On	02/08/2012	Bond Future	6.55	Put		629.00000	607,000	2.56	0.00	0	1,250
R157	On	02/08/2012	Bond Future	6.95	Call		1,361.00000	1,387,000	2.64	0.00	0	0
R157	On	02/08/2012	Bond Future	6.95	Put		198.00000	187,000	2.64	0.00	0	3,750
R157	On	01/11/2012	Bond Future	7.00	Call		1,581.00000	1,604,000	2.93	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Put		511.00000	497,000	2.93	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Call		1,680.00000	1,703,000	2.94	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Put		470.00000	456,000	2.94	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Call		1,485.00000	1,507,000	2.92	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Put		556.00000	541,000	2.92	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Call		1,257.00000	1,274,000	2.81	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Put		1,085.00000	1,066,000	2.81	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Call		1,329.00000	1,346,000	2.82	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Put		1,028.00000	1,009,000	2.82	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Call		1,189.00000	1,205,000	2.80	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Put		1,145.00000	1,125,000	2.80	0.00	0	0
Total R157 Option										0.00	0	10,000
Total For R157										9 089 940.29	73	24,897

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future			8.46700	8.49300		11.41	0.00	0	34,719
R186	On	01/11/2012	Bond Future			8.54200	8.56900		12.97	0.00	0	0
R186	On	07/02/2013	Bond Future			8.62400	8.65300		13.60	0.00	0	0
Total R186 Future										0.00	0	34,719
R186	On	02/08/2012	Bond Future	8.75	Call		3,862.00000	4,005,000	11.63	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		1,539.00000	1,444,000	11.63	0.00	0	2,700
R186	On	02/08/2012	Bond Future	8.80	Call		4,158.00000	4,307,000	11.67	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		1,391.00000	1,302,000	11.67	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		3,577.00000	3,713,000	11.59	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		1,701.00000	1,598,000	11.59	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Put		3,791.00000	3,627,000	11.26	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Call		1,532.00000	1,607,000	11.26	0.00	0	8,750
R186	On	02/08/2012	Bond Future	8.66	Call		3,355.00000	3,486,000	11.55	0.00	0	0
R186	On	02/08/2012	Bond Future	8.66	Put		1,838.00000	1,730,000	11.55	0.00	0	276
R186	On	02/08/2012	Bond Future	7.66	Put		8,299.00000	8,078,000	10.89	0.00	0	0
R186	On	02/08/2012	Bond Future	7.66	Call		289.00000	307,000	10.89	0.00	0	276
R186	On	02/08/2012	Bond Future	7.76	Put		7,413.00000	7,199,000	10.96	0.00	0	0
R186	On	02/08/2012	Bond Future	7.76	Call		405.00000	430,000	10.96	0.00	0	43
R186	On	02/08/2012	Bond Future	8.76	Call		3,921.00000	4,065,000	11.64	0.00	0	0
R186	On	02/08/2012	Bond Future	8.76	Put		1,509.00000	1,415,000	11.64	0.00	0	43
R186	On	02/08/2012	Bond Future	8.00	Put		5,475.00000	5,282,000	11.10	0.00	0	0
R186	On	02/08/2012	Bond Future	8.00	Call		826.00000	872,000	11.10	0.00	0	1,099
R186	On	02/08/2012	Bond Future	9.00	Call		5,426.00000	5,599,000	11.85	0.00	0	0
R186	On	02/08/2012	Bond Future	9.00	Put		908.00000	842,000	11.85	0.00	0	199
R186	On	02/08/2012	Bond Future	7.70	Put		7,939.00000	7,721,000	10.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	7.70	Call		331.00000	352,000	10.92	0.00	0	2,700
R186	On	02/08/2012	Bond Future	8.30	Call		1,709.00000	1,791,000	11.29	0.00	0	0
R186	On	02/08/2012	Bond Future	8.30	Put		3,498.00000	3,341,000	11.29	0.00	0	900
R186	On	01/11/2012	Bond Future	8.75	Call		5,108.00000	5,238,000	13.12	0.00	0	0
R186	On	01/11/2012	Bond Future	8.75	Put		3,496.00000	3,383,000	13.12	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Call		5,361.00000	5,494,000	13.15	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Put		3,309.00000	3,199,000	13.15	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Call		4,863.00000	4,988,000	13.09	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Put		3,693.00000	3,575,000	13.09	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Call		4,790.00000	4,905,000	13.60	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Put		6,150.00000	6,009,000	13.60	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Call		5,004.00000	5,122,000	13.64	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Put		5,917.00000	5,779,000	13.64	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Call		4,586.00000	4,698,000	13.57	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Put		6,395.00000	6,251,000	13.57	0.00	0	0
Total R186 Option										0.00	0	16,986
Total For R186										0.00	0	51,705
R189	On	02/08/2012	Bond Future			218.82703	218.82438			0.00	0	44
Total R189 Future										0.00	0	44
R189	On	02/08/2012	Bond Future	218.00	Call		824.00000	827,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.05	Call		774.00000	777,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0
R189	On	02/08/2012	Bond Future	217.95	Call		874.00000	877,000		0.00	0	0
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R189										0.00	0	44
R197	On	02/08/2012	Bond Future			257.03248	257.01083			0.00	0	1,389
Total R197 Future										0.00	0	1,389
R197	On	02/08/2012	Bond Future	257.00	Call		11.00000	32,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.05	Call		0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.05	Put		39.00000	18,000		0.00	0	0
R197	On	02/08/2012	Bond Future	256.95	Call		61.00000	82,000		0.00	0	0
R197	On	02/08/2012	Bond Future	256.95	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	1,389
R201	On	02/08/2012	Bond Future			5.84900	5.84900		1.91	0.00	0	2,704
R201	On	01/11/2012	Bond Future			5.81600	5.81700		1.96	0.00	0	0
R201	On	07/02/2013	Bond Future			5.75900	5.75900		1.95	0.00	0	0
Total R201 Future										0.00	0	2,704
R201	On	02/08/2012	Bond Future	7.50	Call		3,671.00000	3,671,000	2.12	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.12	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		3,780.00000	3,780,000	2.12	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.12	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		3,562.00000	3,562,000	2.12	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.12	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Call		1,540.00000	1,541,000	2.08	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Put		155.00000	154,000	2.08	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Call		1,625.00000	1,625,000	2.09	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Put		140.00000	138,000	2.09	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Call		1,458.00000	1,458,000	2.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.45	Put		174.00000	172,000	2.07	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Call		1,254.00000	1,253,000	2.02	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Put		377.00000	376,000	2.02	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Call		1,317.00000	1,316,000	2.03	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Put		351.00000	350,000	2.03	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Call		1,192.00000	1,190,000	2.01	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Put		404.00000	402,000	2.01	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	2,704
R202	On	02/08/2012	Bond Future			190.15285	190.13480			0.00	0	40,005
Total R202 Future										0.00	0	40,005
R202	On	02/08/2012	Bond Future	191.00	Call		0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	191.00	Put		865.00000	847,000		0.00	0	0
R202	On	02/08/2012	Bond Future	191.05	Call		0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	191.05	Put		915.00000	897,000		0.00	0	0
R202	On	02/08/2012	Bond Future	190.95	Call		0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	190.95	Put		815.00000	797,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	40,005
R203	On	02/08/2012	Bond Future			7.14400	7.14500		5.00	0.00	0	3,883
R203	On	01/11/2012	Bond Future			7.21000	7.21100		5.77	0.00	0	0
R203	On	07/02/2013	Bond Future			7.28800	7.28800		5.55	0.00	0	0
Total R203 Future										0.00	0	3,883
R203	On	02/08/2012	Bond Future	8.50	Call		5,695.00000	5,699,000	5.41	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		15.00000	15,000	5.41	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		5,894.00000	5,898,000	5.41	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		12.00000	12,000	5.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.45	Call		5,496.00000	5,500,000	5.41	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		19.00000	19,000	5.41	0.00	0	0
R203	On	02/08/2012	Bond Future	6.60	Put		2,611.00000	2,604,000	4.81	0.00	0	0
R203	On	02/08/2012	Bond Future	6.60	Call		214.00000	211,000	4.81	0.00	0	4,200
R203	On	02/08/2012	Bond Future	6.85	Put		1,764.00000	1,756,000	4.88	0.00	0	0
R203	On	02/08/2012	Bond Future	6.85	Call		475.00000	471,000	4.88	0.00	0	1,400
R203	On	02/08/2012	Bond Future	7.15	Call		1,012.00000	1,008,000	4.97	0.00	0	0
R203	On	02/08/2012	Bond Future	7.15	Put		990.00000	982,000	4.97	0.00	0	1,400
R203	On	02/08/2012	Bond Future	7.55	Call		2,119.00000	2,118,000	5.12	0.00	0	0
R203	On	02/08/2012	Bond Future	7.55	Put		380.00000	375,000	5.12	0.00	0	4,200
R203	On	01/11/2012	Bond Future	7.75	Call		3,021.00000	3,020,000	5.96	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Put		818.00000	813,000	5.96	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Call		3,167.00000	3,165,000	5.98	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Put		762.00000	756,000	5.98	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Call		2,879.00000	2,877,000	5.94	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Put		878.00000	872,000	5.94	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Call		805.00000	802,000	5.37	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Put		3,957.00000	3,954,000	5.37	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Call		863.00000	860,000	5.38	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Put		3,811.00000	3,808,000	5.38	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Call		751.00000	748,000	5.36	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Put		4,107.00000	4,104,000	5.36	0.00	0	0
Total R203 Option										0.00	0	11,200
Total For R203										0.00	0	15,083
R204	On	02/08/2012	Bond Future			7.45200	7.46300		6.39	0.00	0	4,098

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future			7.52100	7.53300		7.15	0.00	0	0
R204	On	07/02/2013	Bond Future			7.59900	7.61100		7.28	0.00	0	0
Total R204 Future										0.00	0	4,098
R204	On	02/08/2012	Bond Future	8.50	Call		5,190.00000	5,240,000	6.90	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		83.00000	77,000	6.90	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		5,415.00000	5,466,000	6.90	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		69.00000	65,000	6.90	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		4,965.00000	5,015,000	6.87	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		97.00000	91,000	6.87	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Call		3,418.00000	3,452,000	7.38	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Put		1,160.00000	1,135,000	7.38	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Call		3,582.00000	3,618,000	7.40	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Put		1,086.00000	1,063,000	7.40	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Call		3,257.00000	3,290,000	7.36	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Put		1,238.00000	1,212,000	7.36	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Call		3,588.00000	3,619,000	7.39	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Put		1,777.00000	1,751,000	7.39	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Call		3,735.00000	3,766,000	7.41	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Put		1,694.00000	1,668,000	7.41	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Call		3,445.00000	3,475,000	7.37	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Put		1,864.00000	1,838,000	7.37	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	4,098
R206	On	02/08/2012	Bond Future			5.45600	5.45500		1.06	0.00	0	1,781
R206	On	01/11/2012	Bond Future			5.30600	5.30600		1.00	0.00	0	0
R206	On	07/02/2013	Bond Future			5.03600	5.03400		1.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R206 Future										0.00	0	1,781
R206	On	02/08/2012	Bond Future	7.25	Call		2,457.00000	2,456,000	1.17	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.17	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		2,524.00000	2,523,000	1.17	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.17	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		2,390.00000	2,388,000	1.17	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.17	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Call		855.00000	854,000	1.04	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Put		54.00000	53,000	1.04	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Call		905.00000	905,000	1.04	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Put		46.00000	46,000	1.04	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Call		805.00000	804,000	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Put		61.00000	60,000	1.03	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Call		945.00000	943,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Put		75.00000	74,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Call		983.00000	981,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Put		68.00000	68,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Call		908.00000	906,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Put		82.00000	82,000	1.00	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	1,781
R207	On	02/08/2012	Bond Future			7.77100	7.77700		7.58	0.00	0	27,509
R207	On	01/11/2012	Bond Future			7.84300	7.85000		8.49	0.00	0	0
R207	On	07/02/2013	Bond Future			7.92600	7.93200		8.60	0.00	0	0
Total R207 Future										0.00	0	27,509
R207	On	02/08/2012	Bond Future	8.75	Call		5,271.00000	5,298,000	8.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.75	Put		129.00000	123,000	8.18	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		5,507.00000	5,535,000	8.18	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		110.00000	105,000	8.18	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		5,036.00000	5,062,000	8.15	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		149.00000	143,000	8.15	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Call		3,537.00000	3,555,000	8.76	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Put		1,442.00000	1,423,000	8.76	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Call		3,708.00000	3,726,000	8.79	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Put		1,356.00000	1,336,000	8.79	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Call		3,370.00000	3,387,000	8.73	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Put		1,534.00000	1,514,000	8.73	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Call		3,757.00000	3,771,000	8.74	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Put		2,142.00000	2,125,000	8.74	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Call		3,911.00000	3,925,000	8.77	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Put		2,045.00000	2,028,000	8.77	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Call		3,605.00000	3,618,000	8.71	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Put		2,241.00000	2,224,000	8.71	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	27,509
R208	On	02/08/2012	Bond Future			7.85400	7.86500		8.45	14,329,407.00	150	9,382
R208	On	01/11/2012	Bond Future			7.92400	7.93600		9.87	0.00	0	0
R208	On	07/02/2013	Bond Future			8.00100	8.01300		9.72	0.00	0	0
Total R208 Future										14 329 407.00	150	9,382
R208	On	02/08/2012	Bond Future	8.75	Call		5,250.00000	5,305,000	9.14	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		192.00000	182,000	9.14	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		5,498.00000	5,554,000	9.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.80	Put		165.00000	155,000	9.14	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		5,002.00000	5,055,000	9.11	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		220.00000	208,000	9.11	0.00	0	0
R208	On	02/08/2012	Bond Future	7.20	Put		4,308.00000	4,248,000	8.19	0.00	0	0
R208	On	02/08/2012	Bond Future	7.20	Call		265.00000	270,000	8.19	0.00	0	3,450
R208	On	02/08/2012	Bond Future	7.50	Put		2,846.00000	2,792,000	8.33	0.00	0	0
R208	On	02/08/2012	Bond Future	7.50	Call		654.00000	665,000	8.33	0.00	0	1,150
R208	On	02/08/2012	Bond Future	7.80	Call		1,331.00000	1,352,000	8.49	0.00	0	0
R208	On	02/08/2012	Bond Future	7.80	Put		1,717.00000	1,673,000	8.49	0.00	0	1,150
R208	On	02/08/2012	Bond Future	8.25	Call		2,924.00000	2,963,000	8.80	0.00	0	0
R208	On	02/08/2012	Bond Future	8.25	Put		680.00000	654,000	8.80	0.00	0	3,450
R208	On	01/11/2012	Bond Future	8.25	Call		3,524.00000	3,560,000	10.00	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Put		1,734.00000	1,700,000	10.00	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Call		3,701.00000	3,738,000	10.03	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Put		1,629.00000	1,597,000	10.03	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Call		3,351.00000	3,386,000	9.97	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Put		1,843.00000	1,808,000	9.97	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Call		3,128.00000	3,157,000	9.72	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Put		3,201.00000	3,163,000	9.72	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Call		3,274.00000	3,304,000	9.75	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Put		3,067.00000	3,029,000	9.75	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Call		2,989.00000	3,016,000	9.70	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Put		3,344.00000	3,303,000	9.70	0.00	0	0
Total R208 Option										0.00	0	9,200
Total For R208										14 329 407.00	150	18,582

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future			8.98400	9.01000		15.79	0.00	0	3,099
R209	On	01/11/2012	Bond Future			9.05300	9.08100		18.85	0.00	0	0
R209	On	07/02/2013	Bond Future			9.12900	9.15600		19.08	0.00	0	0
Total R209 Future										0.00	0	3,099
R209	On	02/08/2012	Bond Future	9.25	Call		3,244.00000	3,359,000	16.08	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		1,455.00000	1,371,000	16.08	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		3,478.00000	3,598,000	16.14	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		1,325.00000	1,246,000	16.14	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		3,016.00000	3,126,000	16.02	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		1,594.00000	1,505,000	16.02	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Call		3,491.00000	3,586,000	18.85	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Put		4,103.00000	3,987,000	18.85	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Call		3,672.00000	3,770,000	18.89	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Put		3,905.00000	3,793,000	18.89	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Call		3,314.00000	3,406,000	18.81	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Put		4,308.00000	4,189,000	18.81	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Call		4,297.00000	4,387,000	18.90	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Put		5,467.00000	5,356,000	18.90	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Call		4,471.00000	4,564,000	18.94	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Put		5,262.00000	5,155,000	18.94	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Call		4,127.00000	4,215,000	18.87	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Put		5,678.00000	5,565,000	18.87	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	3,099
R210	On	02/08/2012	Bond Future			143.48146	143.46830			0.00	0	925
Total R210 Future										0.00	0	925

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future	143.00	Call		468.00000	481,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.00	Put		0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.05	Call		418.00000	431,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.05	Put		0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	142.95	Call		518.00000	531,000		0.00	0	0
R210	On	02/08/2012	Bond Future	142.95	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	925
R211	On	02/08/2012	Bond Future			119.55235	119.54640			0.00	0	480
Total R211 Future										0.00	0	480
R211	On	02/08/2012	Bond Future	120.00	Call		0.00000	0,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.00	Put		454.00000	448,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.05	Call		0.00000	0,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.05	Put		504.00000	498,000		0.00	0	0
R211	On	02/08/2012	Bond Future	119.95	Call		0.00000	0,000		0.00	0	0
R211	On	02/08/2012	Bond Future	119.95	Put		404.00000	398,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	480
R212	On	02/08/2012	Bond Future			118.33400	118.32420			0.00	0	2,962
Total R212 Future										0.00	0	2,962
R212	On	02/08/2012	Bond Future	118.00	Call		324.00000	334,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.05	Call		274.00000	284,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.05	Put		0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	117.95	Call		374.00000	384,000		0.00	0	0
R212	On	02/08/2012	Bond Future	117.95	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R212											0.00	0	2,962
R213	On	02/08/2012	Bond Future			8.87700	8.90800		14.07		0.00	0	4,725
R213	On	01/11/2012	Bond Future			8.95000	8.98300		16.75		0.00	0	0
R213	On	07/02/2013	Bond Future			9.03200	9.06600		16.90		0.00	0	0
Total R213 Future											0.00	0	4,725
R213	On	02/08/2012	Bond Future	9.25	Call		3,843.00000	3,999,000	14.59		0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		1,229.00000	1,142,000	14.59		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		4,100.00000	4,262,000	14.64		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		1,114.00000	1,033,000	14.64		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call		3,592.00000	3,742,000	14.54		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		1,353.00000	1,259,000	14.54		0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Call		3,885.00000	4,010,000	16.75		0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Put		3,754.00000	3,624,000	16.75		0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Call		4,082.00000	4,211,000	16.79		0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Put		3,567.00000	3,441,000	16.79		0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Call		3,694.00000	3,815,000	16.72		0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Put		3,949.00000	3,815,000	16.72		0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Call		4,682.00000	4,807,000	16.90		0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Put		5,185.00000	5,052,000	16.90		0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Call		4,872.00000	5,000,000	16.95		0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Put		4,994.00000	4,863,000	16.95		0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Call		4,501.00000	4,622,000	16.87		0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Put		5,389.00000	5,251,000	16.87		0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											0.00	0	4,725
R214	On	02/08/2012	Bond Future			9.00600	9.03700				0.00	0	1,530

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214 Future										0.00	0	1,530
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.80	Put		1,922.00000	1,676,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.81	Put		1,840.00000	1,593,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.79	Put		2,005.00000	1,759,000		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	1,530
Total for Bond										23 419 347.29	223	201,518
GOVI	On	02/08/2012	GOVI			393.62500	393.29200			0.00	0	228
GOVI	On	01/11/2012	GOVI			399.55500	399.21400			0.00	0	0
Total GOVI Future										0.00	0	228
GOVI	On	02/08/2012	GOVI	390.00	Call		32,920.00000	36,250,000		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		32,820.00000	36,150,000		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		33,020.00000	36,350,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	402.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	402.00	Put		27,860.00000	24,450,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	402.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	402.01	Put		27,960.00000	24,550,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	401.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	401.99	Put		27,760.00000	24,350,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	228

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI							0.00	0	228
AL7T On 02/08/2012 Index Future			432.99700	432.73400			0.00	0	13
AL7T On 01/11/2012 Index Future			439.52100	439.24900			0.00	0	0
Total AL7T Future							0.00	0	13
Total For AL7T							0.00	0	13
ALBI On 02/08/2012 Index Future			392.47500	392.10200			0.00	0	1,008
ALBI On 01/11/2012 Index Future			398.38800	398.00500			0.00	0	0
Total ALBI Future							0.00	0	1,008
Total For ALBI							0.00	0	1,008
IGOV On 02/08/2012 Index Future			175.57800	175.56300			0.00	0	563
IGOV On 01/11/2012 Index Future			178.22300	178.20600			0.00	0	0
Total IGOV Future							0.00	0	563
Total For IGOV							0.00	0	563
ILBI On 02/08/2012 Index Future			478.19600	478.19600			0.00	0	169
Total ILBI Future							0.00	0	169
Total For ILBI							0.00	0	169
Total for Index							0.00	0	1,753
JIBAR On 16/05/2012 Jibar Future			5.60000	5.60000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			5.61000	5.61000			0.00	0	2,890
JIBAR On 18/07/2012 Jibar Future			5.61000	5.61000			0.00	0	0
JIBAR On 15/08/2012 Jibar Future			5.62000	5.62000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			5.62000	5.62000			0.00	0	44,760
JIBAR On 17/10/2012 Jibar Future			5.64000	5.64000			0.00	0	0
JIBAR On 19/12/2012 Jibar Future			5.68000	5.69000			0.00	0	840
JIBAR On 20/03/2013 Jibar Future			5.83000	5.83000			0.00	0	790
JIBAR On 19/06/2013 Jibar Future			5.98000	5.99000			0.00	0	500
JIBAR On 18/09/2013 Jibar Future			6.15000	6.15000			0.00	0	1,700
JIBAR On 18/12/2013 Jibar Future			6.34000	6.34000			0.00	0	1,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 19/03/2014 Jibar Future			6.54000	6.55000			0.00	0	0
Total Jibar Future							0.00	0	52,980
Total For JIBAR FUTURE							0.00	0	52,980
Total for Jibar							0.00	0	52,980
J201 On 22/12/2014 Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0
Total J201 Future							0.00	0	0
Total For J201							0.00	0	0
Total for Interest Rate Swap							0.00	0	0
Total for Derivatives :							23,419,347.29	223	358,789
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	447,000
Total AA03 SPOT							0.00	0	447,000
Total For AA03							0.00	0	447,000
AA04 On 22/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA04 SPOT							0.00	0	0
Total For AA04							0.00	0	0
AA05 On 22/03/2019 Spot Bond			5.00000	5.00000			1,510,000,000.00	302,000,000	42,281,000
Total AA05 SPOT							1 510 000 000 000.00	302,000,000	42,281,000
Total For AA05							1 510 000 000 000.00	302,000,000	42,281,000
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	900,000
Total AB05 SPOT							0.00	0	900,000
Total For AB05							0.00	0	900,000
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			53,300,000,000.00	533,000	14,837,000
Total AB06 SPOT							53 300 000 000.00	533,000	14,837,000
Total For AB06							53 300 000 000.00	533,000	14,837,000
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,800,000
Total AB07 SPOT							0.00	0	6,800,000
Total For AB07							0.00	0	6,800,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB08 SPOT							0.00	0	0
Total For AB08							0.00	0	0
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB09 SPOT							0.00	0	0
Total For AB09							0.00	0	0
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL1 SPOT							0.00	0	0
Total For ABCL1							0.00	0	0
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI1 SPOT							0.00	0	0
Total For ABCPI1							0.00	0	0
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI2 SPOT							0.00	0	0
Total For ABCPI2							0.00	0	0
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI3 SPOT							0.00	0	0
Total For ABCPI3							0.00	0	0
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN04 SPOT							0.00	0	0
Total For ABFN04							0.00	0	0
ABFNC On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN05 SPOT							0.00	0	0
Total For ABFN05							0.00	0	0
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN06 SPOT							0.00	0	0
Total For ABFN06							0.00	0	0
ABFNC On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN07 SPOT							0.00	0	0
Total For ABFN07							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN08 SPOT							0.00	0	0
Total For ABFN08							0.00	0	0
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN09 SPOT							0.00	0	0
Total For ABFN09							0.00	0	0
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	3,174,000
Total ABL10A SPOT							0.00	0	3,174,000
Total For ABL10A							0.00	0	3,174,000
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			7,100,000,000.00	71,000	2,053,000
Total ABL11A SPOT							7 100 000 000.00	71,000	2,053,000
Total For ABL11A							7 100 000 000.00	71,000	2,053,000
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			600,000,000,000.00	6,000,000	1,000,000
Total ABL13 SPOT							600 000 000 000.00	6,000,000	1,000,000
Total For ABL13							600 000 000 000.00	6,000,000	1,000,000
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	100,000
Total ABL6 SPOT							0.00	0	100,000
Total For ABL6							0.00	0	100,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			4,700,000,000.00	47,000	945,000
Total ABL8A SPOT							4 700 000 000.00	47,000	945,000
Total For ABL8A							4 700 000 000.00	47,000	945,000
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
ABLCC On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC06 SPOT							0.00	0	0
Total For ABLC06							0.00	0	0
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI01 SPOT							0.00	0	0
Total For ABLI01							0.00	0	0
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI02 SPOT							0.00	0	0
Total For ABLI02							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			0.00	0	0
Total ABL3 SPOT							0.00	0	0
Total For ABL3							0.00	0	0
ABLS4 On 29/03/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL4 SPOT							0.00	0	0
Total For ABL4							0.00	0	0
ABN05 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN05 SPOT							0.00	0	0
Total For ABN05							0.00	0	0
ABN06 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN06 SPOT							0.00	0	0
Total For ABN06							0.00	0	0
ABN07 On 13/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN07 SPOT							0.00	0	0
Total For ABN07							0.00	0	0
ABN09 On 27/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN09 SPOT							0.00	0	0
Total For ABN09							0.00	0	0
ABN10 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN10 SPOT							0.00	0	0
Total For ABN10							0.00	0	0
ABN13 On 04/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN13 SPOT							0.00	0	0
Total For ABN13							0.00	0	0
ABN14 On 10/10/2033 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN14 SPOT							0.00	0	0
Total For ABN14							0.00	0	0
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN17 SPOT							0.00	0	0
Total For ABN17							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN44 On 14/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN44 SPOT							0.00	0	0
Total For ABN44							0.00	0	0
ABN45 On 23/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN45 SPOT							0.00	0	0
Total For ABN45							0.00	0	0
ABN46 On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN46 SPOT							0.00	0	0
Total For ABN46							0.00	0	0
ABN47 On 05/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN47 SPOT							0.00	0	0
Total For ABN47							0.00	0	0
ABN48 On 13/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN48 SPOT							0.00	0	0
Total For ABN48							0.00	0	0
ABN49 On 12/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN49 SPOT							0.00	0	0
Total For ABN49							0.00	0	0
ABN50 On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN50 SPOT							0.00	0	0
Total For ABN50							0.00	0	0
ABN51 On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN51 SPOT							0.00	0	0
Total For ABN51							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			26,700,000,000.00	267,000	7,064,000
Total ABS10 SPOT							26 700 000 000.00	267,000	7,064,000
Total For ABS10							26 700 000 000.00	267,000	7,064,000
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			21,200,000,000.00	212,000	7,170,000
Total ABS5 SPOT							21 200 000 000.00	212,000	7,170,000
Total For ABS5							21 200 000 000.00	212,000	7,170,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			16,200,000,000.00	162,000	4,859,000
Total ABS6 SPOT							16 200 000 000.00	162,000	4,859,000
Total For ABS6							16 200 000 000.00	162,000	4,859,000
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL036 SPOT							0.00	0	0
Total For ACL036							0.00	0	0
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL039 SPOT							0.00	0	0
Total For ACL039							0.00	0	0
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL041 SPOT							0.00	0	0
Total For ACL041							0.00	0	0
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL042 SPOT							0.00	0	0
Total For ACL042							0.00	0	0
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL047 SPOT							0.00	0	0
Total For ACL047							0.00	0	0
ACL05 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL053 SPOT							0.00	0	0
Total For ACL053							0.00	0	0
ACL05 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL054 SPOT							0.00	0	0
Total For ACL054							0.00	0	0
ACL06 On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL068 SPOT							0.00	0	0
Total For ACL068							0.00	0	0
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	930,000
Total ACL104 SPOT							0.00	0	930,000
Total For ACL104							0.00	0	930,000
ACL11 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL114 SPOT							0.00	0	0
Total For ACL114							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL115 SPOT							0.00	0	0
Total For ACL115							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL116 SPOT							0.00	0	0
Total For ACL116							0.00	0	0
ACL11 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL117 SPOT							0.00	0	0
Total For ACL117							0.00	0	0
ACL11 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL118 SPOT							0.00	0	0
Total For ACL118							0.00	0	0
ACL12 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL120 SPOT							0.00	0	0
Total For ACL120							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL12 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL123 SPOT							0.00	0	0
Total For ACL123							0.00	0	0
ACL12 On 09/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL124 SPOT							0.00	0	0
Total For ACL124							0.00	0	0
ACL12 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL125 SPOT							0.00	0	0
Total For ACL125							0.00	0	0
ACL12 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL126 SPOT							0.00	0	0
Total For ACL126							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL127 SPOT							0.00	0	0
Total For ACL127							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL128 SPOT							0.00	0	0
Total For ACL128							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL129 SPOT							0.00	0	0
Total For ACL129							0.00	0	0
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL130 SPOT							0.00	0	0
Total For ACL130							0.00	0	0
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL131 SPOT							0.00	0	0
Total For ACL131							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL13 On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL133 SPOT							0.00	0	0
Total For ACL133							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL134 SPOT							0.00	0	0
Total For ACL134							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL135 SPOT							0.00	0	0
Total For ACL135							0.00	0	0
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL136 SPOT							0.00	0	0
Total For ACL136							0.00	0	0
ACL13 On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL137 SPOT							0.00	0	0
Total For ACL137							0.00	0	0
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL138 SPOT							0.00	0	0
Total For ACL138							0.00	0	0
ACL13 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL139 SPOT							0.00	0	0
Total For ACL139							0.00	0	0
ACL14 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL140 SPOT							0.00	0	0
Total For ACL140							0.00	0	0
ACL14 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL141 SPOT							0.00	0	0
Total For ACL141							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL143 SPOT							0.00	0	0
Total For ACL143							0.00	0	0
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL144 SPOT							0.00	0	0
Total For ACL144							0.00	0	0
ACL14 On 20/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL145 SPOT							0.00	0	0
Total For ACL145							0.00	0	0
ACL14 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL146 SPOT							0.00	0	0
Total For ACL146							0.00	0	0
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL147 SPOT							0.00	0	0
Total For ACL147							0.00	0	0
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL148 SPOT							0.00	0	0
Total For ACL148							0.00	0	0
ACL14 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL149 SPOT							0.00	0	0
Total For ACL149							0.00	0	0
ACL15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL150 SPOT							0.00	0	0
Total For ACL150							0.00	0	0
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL151 SPOT							0.00	0	0
Total For ACL151							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL153 SPOT							0.00	0	0
Total For ACL153							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL154 SPOT							0.00	0	0
Total For ACL154							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL155 SPOT							0.00	0	0
Total For ACL155							0.00	0	0
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL156 SPOT							0.00	0	0
Total For ACL156							0.00	0	0
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL157 SPOT							0.00	0	0
Total For ACL157							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL158 SPOT							0.00	0	0
Total For ACL158							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL159 SPOT							0.00	0	0
Total For ACL159							0.00	0	0
ACL16 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL160 SPOT							0.00	0	0
Total For ACL160							0.00	0	0
ACL16 On 20/03/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL161 SPOT							0.00	0	0
Total For ACL161							0.00	0	0
ACL16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL162 SPOT							0.00	0	0
Total For ACL162							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL16 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL163 SPOT							0.00	0	0
Total For ACL163							0.00	0	0
ACL16 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL164 SPOT							0.00	0	0
Total For ACL164							0.00	0	0
ACL16 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL165 SPOT							0.00	0	0
Total For ACL165							0.00	0	0
ACL16 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL166 SPOT							0.00	0	0
Total For ACL166							0.00	0	0
ACL16 On 20/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL167 SPOT							0.00	0	0
Total For ACL167							0.00	0	0
ACL16 On 20/06/2017 Spot Bond			100.00000	100.00000		1,500,000,000,000.00		15,000,000	5,000,000
Total ACL168 SPOT						1 500 000 000 000.00		15,000,000	5,000,000
Total For ACL168						1 500 000 000 000.00		15,000,000	5,000,000
ACL16 On 20/06/2017 Spot Bond			1.75000	1.75000			0.00	0	0
Total ACL169 SPOT							0.00	0	0
Total For ACL169							0.00	0	0
ACL17 On 20/03/2015 Spot Bond			100.00000	100.00000		6,000,000,000,000.00		60,000,000	60,000,000
Total ACL170 SPOT						6 000 000 000 000.00		60,000,000	60,000,000
Total For ACL170						6 000 000 000 000.00		60,000,000	60,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB03 On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB03S SPOT							0.00	0	0
Total For ADB03S							0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total AER01U SPOT							0.00	0	0
Total For AER01U							0.00	0	0
AHF1A On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AHF1A1 SPOT							0.00	0	0
Total For AHF1A1							0.00	0	0
AHF1E On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AHF1B1 SPOT							0.00	0	0
Total For AHF1B1							0.00	0	0
AHF1C On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AHF1C1 SPOT							0.00	0	0
Total For AHF1C1							0.00	0	0
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			12,500,000,000.00	125,000	7,925,000
Total AIR01 SPOT							12 500 000 000.00	125,000	7,925,000
Total For AIR01							12 500 000 000.00	125,000	7,925,000
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	144,000
Total AIR02 SPOT							0.00	0	144,000
Total For AIR02							0.00	0	144,000
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			5,100,000,000.00	51,000	14,509,000
Total AIR03 SPOT							5 100 000 000.00	51,000	14,509,000
Total For AIR03							5 100 000 000.00	51,000	14,509,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04 On 26/10/2029 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR04U SPOT							0.00	0	0
Total For AIR04U							0.00	0	0
AIRL0 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIRL01 SPOT							0.00	0	0
Total For AIRL01							0.00	0	0
AIRL0 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIRL02 SPOT							0.00	0	0
Total For AIRL02							0.00	0	0
BAW1 On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW10 SPOT							0.00	0	0
Total For BAW10							0.00	0	0
BAW1 On 01/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW11 SPOT							0.00	0	0
Total For BAW11							0.00	0	0
BAW1 On 17/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW12 SPOT							0.00	0	0
Total For BAW12							0.00	0	0
BAW1 On 17/04/2017 Spot Bond			100.00000	100.00000		3,000,000,000.00	30,000,000	30,000,000	30,000,000
Total BAW13 SPOT						3 000 000 000 000.00	30,000,000	30,000,000	30,000,000
Total For BAW13						3 000 000 000 000.00	30,000,000	30,000,000	30,000,000
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000		3,200,000,000.00	32,000	187,000	187,000
Total BAW2 SPOT						3 200 000 000.00	32,000	187,000	187,000
Total For BAW2						3 200 000 000.00	32,000	187,000	187,000
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000		0.00	0	0	0
Total BAW3 SPOT						0.00	0	0	0
Total For BAW3						0.00	0	0	0
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000		0.00	0	0	0
Total BAW4 SPOT						0.00	0	0	0
Total For BAW4						0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA0 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
BAYA0 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
BAYA0 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
BAYA0 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
BAYA0 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA0 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
BAYA0 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
BAYA0 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
BAYA0 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA09 SPOT							0.00	0	0
Total For BAYA09							0.00	0	0
BAYA1 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA10 SPOT							0.00	0	0
Total For BAYA10							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA11 SPOT							0.00	0	0
Total For BAYA11							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA12 SPOT							0.00	0	0
Total For BAYA12							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA13 SPOT							0.00	0	0
Total For BAYA13							0.00	0	0
BAYA1 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA14 SPOT							0.00	0	0
Total For BAYA14							0.00	0	0
BAYA1 On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA15 SPOT							0.00	0	0
Total For BAYA15							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA2 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA21 SPOT							0.00	0	0
Total For BAYA21							0.00	0	0
BAYA2 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA22 SPOT							0.00	0	0
Total For BAYA22							0.00	0	0
BAYBC On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB02 SPOT							0.00	0	0
Total For BAYB02							0.00	0	0
BAYBC On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB03 SPOT							0.00	0	0
Total For BAYB03							0.00	0	0
BAYBC On 31/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB04 SPOT							0.00	0	0
Total For BAYB04							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1 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
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT							0.00	0	0
Total For BAYD1U							0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT							0.00	0	0
Total For BAYD2U							0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD3U SPOT							0.00	0	0
Total For BAYD3U							0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD4U SPOT							0.00	0	0
Total For BAYD4U							0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT							0.00	0	0
Total For BAYD5U							0.00	0	0
BAYD6 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
BCP56 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP56U SPOT							0.00	0	0
Total For BCP56U							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP57 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP57U SPOT							0.00	0	0
Total For BCP57U							0.00	0	0
BCP58 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP58U SPOT							0.00	0	0
Total For BCP58U							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
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32\ On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32YU SPOT							0.00	0	0
Total For BG32YU							0.00	0	0
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42A1 SPOT							0.00	0	0
Total For BG42A1							0.00	0	0
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42A2 SPOT							0.00	0	0
Total For BG42A2							0.00	0	0
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42A3 SPOT							0.00	0	0
Total For BG42A3							0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.00000	8.00000			0.00	0	0
Total BG42A4 SPOT							0.00	0	0
Total For BG42A4							0.00	0	0
BG42E On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42B SPOT							0.00	0	0
Total For BG42B							0.00	0	0
BG42C On 15/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42C SPOT							0.00	0	0
Total For BG42C							0.00	0	0
BG42E On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42DU SPOT							0.00	0	0
Total For BG42DU							0.00	0	0
BG42\ On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42YU SPOT							0.00	0	0
Total For BG42YU							0.00	0	0
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			24,000,000,000.00	240,000	3,835,000
Total BID01 SPOT							24 000 000 000.00	240,000	3,835,000
Total For BID01							24 000 000 000.00	240,000	3,835,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	400,000
Total BID02 SPOT							0.00	0	400,000
Total For BID02							0.00	0	400,000
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	100,000
Total BID03 SPOT							0.00	0	100,000
Total For BID03							0.00	0	100,000
BIDC1 On 26/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC14 SPOT							0.00	0	0
Total For BIDC14							0.00	0	0
BIDC2 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC20 SPOT							0.00	0	0
Total For BIDC20							0.00	0	0
BIDC2 On 17/10/2012 Spot Bond			1,000.00000	1,000.00000			0.00	0	0
Total BIDC21 SPOT							0.00	0	0
Total For BIDC21							0.00	0	0
BIDC2 On 27/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC22 SPOT							0.00	0	0
Total For BIDC22							0.00	0	0
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A4 SPOT							0.00	0	0
Total For BLG1A4							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1C SPOT							0.00	0	0
Total For BLG1C							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1E SPOT							0.00	0	0
Total For BLG1E							0.00	0	0
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1F SPOT							0.00	0	0
Total For BLG1F							0.00	0	0
BMWFO On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWFO2 SPOT							0.00	0	0
Total For BMWFO2							0.00	0	0
BMWFO On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWFO3 SPOT							0.00	0	0
Total For BMWFO3							0.00	0	0
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR04 SPOT							0.00	0	0
Total For BSR04							0.00	0	0
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR05 SPOT							0.00	0	0
Total For BSR05							0.00	0	0
BSR07 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR07 SPOT							0.00	0	0
Total For BSR07							0.00	0	0
BUS01 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BUS01U SPOT							0.00	0	0
Total For BUS01U							0.00	0	0
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL03 SPOT							0.00	0	0
Total For CBL03							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			12,200,000,000.00	122,000	4,220,000
Total CBL06 SPOT							12 200 000 000.00	122,000	4,220,000
Total For CBL06							12 200 000 000.00	122,000	4,220,000
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000	28,000
Total CBL08 SPOT							3 000 000 000.00	30,000	28,000
Total For CBL08							3 000 000 000.00	30,000	28,000
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL09 SPOT							0.00	0	0
Total For CBL09							0.00	0	0
CBL10 On 06/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL10 SPOT							0.00	0	0
Total For CBL10							0.00	0	0
CBL11 On 06/05/2016 Spot Bond			100.00000	100.00000			14,700,000,000.00	147,000	12,043,000
Total CBL11 SPOT							14 700 000 000.00	147,000	12,043,000
Total For CBL11							14 700 000 000.00	147,000	12,043,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15 On 18/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL15 SPOT							0.00	0	0
Total For CBL15							0.00	0	0
CBL16 On 18/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL16 SPOT							0.00	0	0
Total For CBL16							0.00	0	0
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total CCT01 SPOT							0.00	0	0
Total For CCT01							0.00	0	0
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,117,000
Total CCT02 SPOT							200 000 000 000.00	2,000,000	1,117,000
Total For CCT02							200 000 000 000.00	2,000,000	1,117,000
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			12,800,000,000,000.00	128,000,000	32,000,000
Total CCT03 SPOT							12 800 000 000 000.00	128,000,000	32,000,000
Total For CCT03							12 800 000 000 000.00	128,000,000	32,000,000
CGR10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR10 SPOT							0.00	0	0
Total For CGR10							0.00	0	0
CGR11 On 28/03/2016 Spot Bond			12.05000	12.05000			0.00	0	0
Total CGR11 SPOT							0.00	0	0
Total For CGR11							0.00	0	0
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR6 SPOT							0.00	0	0
Total For CGR6							0.00	0	0
CGR7 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR7 SPOT							0.00	0	0
Total For CGR7							0.00	0	0
CGR8 On 22/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR8 SPOT							0.00	0	0
Total For CGR8							0.00	0	0

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

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 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
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

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN183 SPOT							0.00	0	0
Total For CLN183							0.00	0	0
CLN18 On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN184 SPOT							0.00	0	0
Total For CLN184							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN185 SPOT							0.00	0	0
Total For CLN185							0.00	0	0
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN186 SPOT							0.00	0	0
Total For CLN186							0.00	0	0
CLN18 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN187 SPOT							0.00	0	0
Total For CLN187							0.00	0	0
CLN18 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN188 SPOT							0.00	0	0
Total For CLN188							0.00	0	0
CLN18 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN189 SPOT							0.00	0	0
Total For CLN189							0.00	0	0
CLN19 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN190 SPOT							0.00	0	0
Total For CLN190							0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0
Total CLN191 SPOT							0.00	0	0
Total For CLN191							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19 On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0
Total CLN193 SPOT							0.00	0	0
Total For CLN193							0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0
Total CLN194 SPOT							0.00	0	0
Total For CLN194							0.00	0	0
CLN19 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN195 SPOT							0.00	0	0
Total For CLN195							0.00	0	0
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN196 SPOT							0.00	0	0
Total For CLN196							0.00	0	0
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN197 SPOT							0.00	0	0
Total For CLN197							0.00	0	0
CLN19 On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN198 SPOT							0.00	0	0
Total For CLN198							0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0
Total CLN199 SPOT							0.00	0	0
Total For CLN199							0.00	0	0
CLN20 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN200 SPOT							0.00	0	0
Total For CLN200							0.00	0	0
CLN20 On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN205 SPOT							0.00	0	0
Total For CLN205							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN21 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN210 SPOT							0.00	0	0
Total For CLN210							0.00	0	0
CLN21 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN211 SPOT							0.00	0	0
Total For CLN211							0.00	0	0
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN213 SPOT							0.00	0	0
Total For CLN213							0.00	0	0
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN214 SPOT							0.00	0	0
Total For CLN214							0.00	0	0
CLN21 On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0
Total CLN215 SPOT							0.00	0	0
Total For CLN215							0.00	0	0
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN216 SPOT							0.00	0	0
Total For CLN216							0.00	0	0
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN217 SPOT							0.00	0	0
Total For CLN217							0.00	0	0
CLN21 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN219 SPOT							0.00	0	0
Total For CLN219							0.00	0	0
CLN22 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN220 SPOT							0.00	0	0
Total For CLN220							0.00	0	0
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

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 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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN232 SPOT							0.00	0	0
Total For CLN232							0.00	0	0
CLN23 On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN233 SPOT							0.00	0	0
Total For CLN233							0.00	0	0
CLN23 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN234 SPOT							0.00	0	0
Total For CLN234							0.00	0	0
CLN23 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN235 SPOT							0.00	0	0
Total For CLN235							0.00	0	0
CLN23 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN236 SPOT							0.00	0	0
Total For CLN236							0.00	0	0
CLN23 On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN237 SPOT							0.00	0	0
Total For CLN237							0.00	0	0
CLN23 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN238 SPOT							0.00	0	0
Total For CLN238							0.00	0	0
CLN23 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN239 SPOT							0.00	0	0
Total For CLN239							0.00	0	0
CLN24 On 24/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN240 SPOT							0.00	0	0
Total For CLN240							0.00	0	0
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN241 SPOT							0.00	0	0
Total For CLN241							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN24 On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0
Total CLN242 SPOT							0.00	0	0
Total For CLN242							0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0
Total CLN243 SPOT							0.00	0	0
Total For CLN243							0.00	0	0
CLN24 On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN244 SPOT							0.00	0	0
Total For CLN244							0.00	0	0
CLN24 On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN245 SPOT							0.00	0	0
Total For CLN245							0.00	0	0
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN246 SPOT							0.00	0	0
Total For CLN246							0.00	0	0
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN247 SPOT							0.00	0	0
Total For CLN247							0.00	0	0
CLN24 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN248 SPOT							0.00	0	0
Total For CLN248							0.00	0	0
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN249 SPOT							0.00	0	0
Total For CLN249							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN250 SPOT							0.00	0	0
Total For CLN250							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN251 SPOT							0.00	0	0
Total For CLN251							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN252 SPOT							0.00	0	0
Total For CLN252							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN253 SPOT							0.00	0	0
Total For CLN253							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN254 SPOT							0.00	0	0
Total For CLN254							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN255 SPOT							0.00	0	0
Total For CLN255							0.00	0	0
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN256 SPOT							0.00	0	0
Total For CLN256							0.00	0	0
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN257 SPOT							0.00	0	0
Total For CLN257							0.00	0	0
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN258 SPOT							0.00	0	0
Total For CLN258							0.00	0	0
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN259 SPOT							0.00	0	0
Total For CLN259							0.00	0	0
CLN26 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN260 SPOT							0.00	0	0
Total For CLN260							0.00	0	0
CLN26 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN261 SPOT							0.00	0	0
Total For CLN261							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN26 On 26/03/2019 Spot Bond			9.65000	9.65000			0.00	0	0
Total CLN262 SPOT							0.00	0	0
Total For CLN262							0.00	0	0
CLN26 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN263 SPOT							0.00	0	0
Total For CLN263							0.00	0	0
CLN26 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN264 SPOT							0.00	0	0
Total For CLN264							0.00	0	0
CLN26 On 02/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN265 SPOT							0.00	0	0
Total For CLN265							0.00	0	0
CLN26 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN266 SPOT							0.00	0	0
Total For CLN266							0.00	0	0
CLN26 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN267 SPOT							0.00	0	0
Total For CLN267							0.00	0	0
CLN26 On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN268 SPOT							0.00	0	0
Total For CLN268							0.00	0	0
CLN26 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN269 SPOT							0.00	0	0
Total For CLN269							0.00	0	0
CLN27 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN270 SPOT							0.00	0	0
Total For CLN270							0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN54 SPOT							0.00	0	0
Total For CLN54							0.00	0	0
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN55 SPOT							0.00	0	0
Total For CLN55							0.00	0	0
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN56 SPOT							0.00	0	0
Total For CLN56							0.00	0	0
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN57 SPOT							0.00	0	0
Total For CLN57							0.00	0	0
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN58 SPOT							0.00	0	0
Total For CLN58							0.00	0	0
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN59 SPOT							0.00	0	0
Total For CLN59							0.00	0	0
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN61 SPOT							0.00	0	0
Total For CLN61							0.00	0	0
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN78 SPOT							0.00	0	0
Total For CLN78							0.00	0	0
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN81 SPOT							0.00	0	0
Total For CLN81							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN89 SPOT							0.00	0	0
Total For CLN89							0.00	0	0
CLN90 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN90 SPOT							0.00	0	0
Total For CLN90							0.00	0	0
CLN91 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN91 SPOT							0.00	0	0
Total For CLN91							0.00	0	0
CLN92 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN92 SPOT							0.00	0	0
Total For CLN92							0.00	0	0
CLN93 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN93 SPOT							0.00	0	0
Total For CLN93							0.00	0	0
CLN94 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN94 SPOT							0.00	0	0
Total For CLN94							0.00	0	0
CLN95 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN95 SPOT							0.00	0	0
Total For CLN95							0.00	0	0
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN96 SPOT							0.00	0	0
Total For CLN96							0.00	0	0
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN97 SPOT							0.00	0	0
Total For CLN97							0.00	0	0
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

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 CLNF01 SPOT							0.00	0	0
Total For CLNF01							0.00	0	0
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
CLNFC On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF07 SPOT							0.00	0	0
Total For CLNF07							0.00	0	0
CLNFC On 10/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF08 SPOT							0.00	0	0
Total For CLNF08							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			15,300,000,000.00	153,000	3,644,000
Total COJ04 SPOT							15 300 000 000.00	153,000	3,644,000
Total For COJ04							15 300 000 000.00	153,000	3,644,000
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	325,420,000
Total COJ05 SPOT							0.00	0	325,420,000
Total For COJ05							0.00	0	325,420,000
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	140,000
Total COJ06 SPOT							0.00	0	140,000
Total For COJ06							0.00	0	140,000
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ07 SPOT							0.00	0	0
Total For COJ07							0.00	0	0
CPL00 On 29/11/2014 Spot Bond			7.17500	7.17500			0.00	0	0
Total CPL002 SPOT							0.00	0	0
Total For CPL002							0.00	0	0
CPL00 On 28/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CPL003 SPOT							0.00	0	0
Total For CPL003							0.00	0	0
CPL00 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CPL004 SPOT							0.00	0	0
Total For CPL004							0.00	0	0
CPL00 On 01/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CPL005 SPOT							0.00	0	0
Total For CPL005							0.00	0	0
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	5,000,000
Total DENG26 SPOT							0.00	0	5,000,000
Total For DENG26							0.00	0	5,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG29 SPOT							0.00	0	0
Total For DENG29							0.00	0	0
DENG On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG30 SPOT							0.00	0	0
Total For DENG30							0.00	0	0
DENG On 02/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG31 SPOT							0.00	0	0
Total For DENG31							0.00	0	0
DENG On 02/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG32 SPOT							0.00	0	0
Total For DENG32							0.00	0	0
DENG On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG33 SPOT							0.00	0	0
Total For DENG33							0.00	0	0
DENG On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG34 SPOT							0.00	0	0
Total For DENG34							0.00	0	0
DENG On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG35 SPOT							0.00	0	0
Total For DENG35							0.00	0	0
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD02 SPOT							0.00	0	0
Total For DRD02							0.00	0	0
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DV13 SPOT							0.00	0	0
Total For DV13							0.00	0	0
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	14,200,000
Total DV21 SPOT							0.00	0	14,200,000
Total For DV21							0.00	0	14,200,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			26,471,800,000,000.00	264,718,000	184,466,000
Total DV22 SPOT							26 471 800 000 000.00	264,718,000	184,466,000
Total For DV22							26 471 800 000 000.00	264,718,000	184,466,000
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			53,494,300,000,000.00	534,943,000	328,089,000
Total DV23 SPOT							53 494 300 000 000.00	534,943,000	328,089,000
Total For DV23							53 494 300 000 000.00	534,943,000	328,089,000
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			3,200,000,000,000.00	32,000,000	17,000,000
Total E170 SPOT							3 200 000 000 000.00	32,000,000	17,000,000
Total For E170							3 200 000 000 000.00	32,000,000	17,000,000
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total EDC01 SPOT							0.00	0	0
Total For EDC01							0.00	0	0
EGL01 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EGL01 SPOT							0.00	0	0
Total For EGL01							0.00	0	0
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			32,000,000,000,000.00	320,000,000	80,000,000
Total EL15 SPOT							32 000 000 000 000.00	320,000,000	80,000,000
Total For EL15							32 000 000 000 000.00	320,000,000	80,000,000
EL28 On 02/05/2028 Spot Bond			2.55000	2.55000			51,000,000,000.00	20,000,000	30,000,000
Total EL28 SPOT							51 000 000 000.00	20,000,000	30,000,000
Total For EL28							51 000 000 000.00	20,000,000	30,000,000
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	124,000
Total EMM01 SPOT							0.00	0	124,000
Total For EMM01							0.00	0	124,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM0 On 04/05/2024 Spot Bond			8.00000	8.00000			0.00	0	0
Total EMM03 SPOT							0.00	0	0
Total For EMM03							0.00	0	0
EPF00 On 19/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EPF001 SPOT							0.00	0	0
Total For EPF001							0.00	0	0
EQ156 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ156U SPOT							0.00	0	0
Total For EQ156U							0.00	0	0
EQ171 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ171U SPOT							0.00	0	0
Total For EQ171U							0.00	0	0
EQ172 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ172U SPOT							0.00	0	0
Total For EQ172U							0.00	0	0
EQ174 On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ174U SPOT							0.00	0	0
Total For EQ174U							0.00	0	0
EQ175 On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ175U SPOT							0.00	0	0
Total For EQ175U							0.00	0	0
EQ177 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ177U SPOT							0.00	0	0
Total For EQ177U							0.00	0	0
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS01 SPOT							0.00	0	0
Total For EQS01							0.00	0	0
EQS02 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS02 SPOT							0.00	0	0
Total For EQS02							0.00	0	0

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
EQS05 On 25/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS05 SPOT							0.00	0	0
Total For EQS05							0.00	0	0
ERS3A On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A7 SPOT							0.00	0	0
Total For ERS3A7							0.00	0	0
ERS3A On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A8 SPOT							0.00	0	0
Total For ERS3A8							0.00	0	0
ERS3B On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B1 SPOT							0.00	0	0
Total For ERS3B1							0.00	0	0
ERS3B On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B2 SPOT							0.00	0	0
Total For ERS3B2							0.00	0	0
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C1 SPOT							0.00	0	0
Total For ERS3C1							0.00	0	0
ERS3C On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C2 SPOT							0.00	0	0
Total For ERS3C2							0.00	0	0
ERSA10 On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA10 SPOT							0.00	0	0
Total For ERSA10							0.00	0	0
ERSA11 On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA11 SPOT							0.00	0	0
Total For ERSA11							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA12 SPOT							0.00	0	0
Total For ERSA12							0.00	0	0
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA13 SPOT							0.00	0	0
Total For ERSA13							0.00	0	0
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000		10,340,000,000,000.00		103,400,000	51,700,000
Total ES15 SPOT						10 340 000 000 000.00		103,400,000	51,700,000
Total For ES15						10 340 000 000 000.00		103,400,000	51,700,000
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000		12,350,933,000,000.00		1,335,236,000	462,733,000
Total ES18 SPOT						12 350 933 000 000.00		1,335,236,000	462,733,000
Total For ES18						12 350 933 000 000.00		1,335,236,000	462,733,000
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000		1,780,140,000,000.00		178,014,000	300,007,000
Total ES23 SPOT						1 780 140 000 000.00		178,014,000	300,007,000
Total For ES23						1 780 140 000 000.00		178,014,000	300,007,000
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000		277,120,700,000.00		35,302,000	16,315,000
Total ES26 SPOT						277 120 700 000.00		35,302,000	16,315,000
Total For ES26						277 120 700 000.00		35,302,000	16,315,000
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000		4,095,045,000,000.00		546,006,000	385,636,000
Total ES33 SPOT						4 095 045 000 000.00		546,006,000	385,636,000
Total For ES33						4 095 045 000 000.00		546,006,000	385,636,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2B3C SPOT							0.00	0	0
Total For FR2B3C							0.00	0	0
FR2C3 On 15/08/2013 Spot Bond			8.37500	8.37500			0.00	0	0
Total FR2C3C SPOT							0.00	0	0
Total For FR2C3C							0.00	0	0
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2D3D SPOT							0.00	0	0
Total For FR2D3D							0.00	0	0
FRB03 On 15/09/2014 Spot Bond			100.00000	100.00000			320,100,000,000.00	3,201,000	6,553,000
Total FRB03 SPOT							320 100 000 000.00	3,201,000	6,553,000
Total For FRB03							320 100 000 000.00	3,201,000	6,553,000
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB05 SPOT							0.00	0	0
Total For FRB05							0.00	0	0
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB06 SPOT							0.00	0	0
Total For FRB06							0.00	0	0
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB07 SPOT							0.00	0	0
Total For FRB07							0.00	0	0
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB08 SPOT							0.00	0	0
Total For FRB08							0.00	0	0
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB09 SPOT							0.00	0	0
Total For FRB09							0.00	0	0
FRB10 On 25/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB10 SPOT							0.00	0	0
Total For FRB10							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC: On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	20,000
Total FRBC21 SPOT							0.00	0	20,000
Total For FRBC21							0.00	0	20,000
FRBC: On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBC22 SPOT							0.00	0	0
Total For FRBC22							0.00	0	0
FRBI0: On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI01 SPOT							0.00	0	0
Total For FRBI01							0.00	0	0
FRBI0: On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI04 SPOT							0.00	0	0
Total For FRBI04							0.00	0	0
FRBI2: On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI23 SPOT							0.00	0	0
Total For FRBI23							0.00	0	0
FRBI2: On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI28 SPOT							0.00	0	0
Total For FRBI28							0.00	0	0
FRBI3: On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI33 SPOT							0.00	0	0
Total For FRBI33							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN04 SPOT							0.00	0	0
Total For FRBN04							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN06 SPOT							0.00	0	0
Total For FRBN06							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN07 SPOT							0.00	0	0
Total For FRBN07							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZC On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ01 SPOT							0.00	0	0
Total For FRBZ01							0.00	0	0
FRBZC On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ02 SPOT							0.00	0	0
Total For FRBZ02							0.00	0	0
FRBZC On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ03 SPOT							0.00	0	0
Total For FRBZ03							0.00	0	0
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC04 SPOT							0.00	0	0
Total For FRC04							0.00	0	0
FRC08 On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC08 SPOT							0.00	0	0
Total For FRC08							0.00	0	0
FRC10 On 13/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC100 SPOT							0.00	0	0
Total For FRC100							0.00	0	0
FRC10 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC101 SPOT							0.00	0	0
Total For FRC101							0.00	0	0
FRC10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC102 SPOT							0.00	0	0
Total For FRC102							0.00	0	0
FRC10 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC103 SPOT							0.00	0	0
Total For FRC103							0.00	0	0
FRC10 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC104 SPOT							0.00	0	0
Total For FRC104							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC105 SPOT							0.00	0	0
Total For FRC105							0.00	0	0
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC106 SPOT							0.00	0	0
Total For FRC106							0.00	0	0
FRC1C On 03/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC107 SPOT							0.00	0	0
Total For FRC107							0.00	0	0
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC108 SPOT							0.00	0	0
Total For FRC108							0.00	0	0
FRC1C On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC109 SPOT							0.00	0	0
Total For FRC109							0.00	0	0
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC11 SPOT							0.00	0	0
Total For FRC11							0.00	0	0
FRC11 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC110 SPOT							0.00	0	0
Total For FRC110							0.00	0	0
FRC11 On 20/08/2012 Spot Bond			100.00000	100.00000			420,000,000,000.00	4,200,000	1,400,000
Total FRC111 SPOT							420 000 000 000.00	4,200,000	1,400,000
Total For FRC111							420 000 000 000.00	4,200,000	1,400,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC37 SPOT							0.00	0	0
Total For FRC37							0.00	0	0
FRC40 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC40 SPOT							0.00	0	0
Total For FRC40							0.00	0	0
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC41 SPOT							0.00	0	0
Total For FRC41							0.00	0	0
FRC42 On 25/11/2012 Spot Bond			6.90500	6.90500			0.00	0	0
Total FRC42 SPOT							0.00	0	0
Total For FRC42							0.00	0	0
FRC46 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC46 SPOT							0.00	0	0
Total For FRC46							0.00	0	0
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC47 SPOT							0.00	0	0
Total For FRC47							0.00	0	0
FRC55 On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC55 SPOT							0.00	0	0
Total For FRC55							0.00	0	0
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			5.87500	5.87500			0.00	0	0
Total FRC66 SPOT							0.00	0	0
Total For FRC66							0.00	0	0
FRC67 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC67 SPOT							0.00	0	0
Total For FRC67							0.00	0	0
FRC68 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC68 SPOT							0.00	0	0
Total For FRC68							0.00	0	0
FRC69 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC69 SPOT							0.00	0	0
Total For FRC69							0.00	0	0
FRC70 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC70 SPOT							0.00	0	0
Total For FRC70							0.00	0	0
FRC71 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC71 SPOT							0.00	0	0
Total For FRC71							0.00	0	0
FRC72 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC72 SPOT							0.00	0	0
Total For FRC72							0.00	0	0
FRC73 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC73 SPOT							0.00	0	0
Total For FRC73							0.00	0	0
FRC74 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC74 SPOT							0.00	0	0
Total For FRC74							0.00	0	0
FRC75 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC75 SPOT							0.00	0	0
Total For FRC75							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC76 SPOT							0.00	0	0
Total For FRC76							0.00	0	0
FRC77 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC77 SPOT							0.00	0	0
Total For FRC77							0.00	0	0
FRC78 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC78 SPOT							0.00	0	0
Total For FRC78							0.00	0	0
FRC79 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC79 SPOT							0.00	0	0
Total For FRC79							0.00	0	0
FRC80 On 15/06/2016 Spot Bond			4.73000	4.73000			0.00	0	0
Total FRC80 SPOT							0.00	0	0
Total For FRC80							0.00	0	0
FRC81 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC81 SPOT							0.00	0	0
Total For FRC81							0.00	0	0
FRC82 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC82 SPOT							0.00	0	0
Total For FRC82							0.00	0	0
FRC83 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC86 SPOT							0.00	0	0
Total For FRC86							0.00	0	0
FRC87 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC87 SPOT							0.00	0	0
Total For FRC87							0.00	0	0
FRC88 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC88 SPOT							0.00	0	0
Total For FRC88							0.00	0	0
FRC89 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC89 SPOT							0.00	0	0
Total For FRC89							0.00	0	0
FRC90 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC90 SPOT							0.00	0	0
Total For FRC90							0.00	0	0
FRC91 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC91 SPOT							0.00	0	0
Total For FRC91							0.00	0	0
FRC92 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC92 SPOT							0.00	0	0
Total For FRC92							0.00	0	0
FRC93 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC9€ On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC96 SPOT							0.00	0	0
Total For FRC96							0.00	0	0
FRC97 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC97 SPOT							0.00	0	0
Total For FRC97							0.00	0	0
FRC9€ On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC98 SPOT							0.00	0	0
Total For FRC98							0.00	0	0
FRC9€ On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC99 SPOT							0.00	0	0
Total For FRC99							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A1 SPOT							0.00	0	0
Total For FRE2A1							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	10,000
Total FRE2A2 SPOT							0.00	0	10,000
Total For FRE2A2							0.00	0	10,000
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B1 SPOT							0.00	0	0
Total For FRE2B1							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
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
FRE2I 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2F SPOT							0.00	0	0
Total For FRE2F							0.00	0	0
FRE2G On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2G SPOT							0.00	0	0
Total For FRE2G							0.00	0	0
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRI15 SPOT							0.00	0	0
Total For FRI15							0.00	0	0
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ13 SPOT							0.00	0	0
Total For FRJ13							0.00	0	0
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ14 SPOT							0.00	0	0
Total For FRJ14							0.00	0	0
FRJ15 On 04/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ15 SPOT							0.00	0	0
Total For FRJ15							0.00	0	0
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ16 SPOT							0.00	0	0
Total For FRJ16							0.00	0	0
FRJ17 On 04/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ17 SPOT							0.00	0	0
Total For FRJ17							0.00	0	0
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ18 SPOT							0.00	0	0
Total For FRJ18							0.00	0	0
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS36 SPOT							0.00	0	0
Total For FRS36							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			300,000,000,000.00	3,000,000	1,500,000
Total FRS46 SPOT							300 000 000 000.00	3,000,000	1,500,000
Total For FRS46							300 000 000 000.00	3,000,000	1,500,000
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS49 SPOT							0.00	0	0
Total For FRS49							0.00	0	0
FRS51 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS51 SPOT							0.00	0	0
Total For FRS51							0.00	0	0
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS52 SPOT							0.00	0	0
Total For FRS52							0.00	0	0
FRS53 On 27/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS57 SPOT							0.00	0	0
Total For FRS57							0.00	0	0
FRS58 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS58 SPOT							0.00	0	0
Total For FRS58							0.00	0	0
FRS59 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS59 SPOT							0.00	0	0
Total For FRS59							0.00	0	0
FRS60 On 24/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS60 SPOT							0.00	0	0
Total For FRS60							0.00	0	0
FRS61 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS61 SPOT							0.00	0	0
Total For FRS61							0.00	0	0
FRS62 On 04/11/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS62 SPOT							0.00	0	0
Total For FRS62							0.00	0	0
FRS63 On 22/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS63 SPOT							0.00	0	0
Total For FRS63							0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.00000	2.00000			0.00	0	0
Total FRS64 SPOT							0.00	0	0
Total For FRS64							0.00	0	0
FRS65 On 30/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS65 SPOT							0.00	0	0
Total For FRS65							0.00	0	0
FRS66 On 22/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS66 SPOT							0.00	0	0
Total For FRS66							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			2,081,600,000,000.00	20,816,000	7,040,000
Total FRX14 SPOT							2 081 600 000 000.00	20,816,000	7,040,000
Total For FRX14							2 081 600 000 000.00	20,816,000	7,040,000
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			31,500,000,000.00	315,000	758,000
Total FRX15 SPOT							31 500 000 000.00	315,000	758,000
Total For FRX15							31 500 000 000.00	315,000	758,000
FRX16 On 15/09/2016 Spot Bond			9.00000	9.00000			0.00	0	0
Total FRX16 SPOT							0.00	0	0
Total For FRX16							0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.00000	8.00000			1,920,000,000,000.00	240,000,000	30,000,000
Total FRX17 SPOT							1 920 000 000 000.00	240,000,000	30,000,000
Total For FRX17							1 920 000 000 000.00	240,000,000	30,000,000
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX18 SPOT							0.00	0	0
Total For FRX18							0.00	0	0
FRX19 On 15/11/2019 Spot Bond			9.00000	9.00000			2,817,000,000.00	313,000	4,709,000
Total FRX19 SPOT							2 817 000 000.00	313,000	4,709,000
Total For FRX19							2 817 000 000.00	313,000	4,709,000
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX24 SPOT							0.00	0	0
Total For FRX24							0.00	0	0
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX31 SPOT							0.00	0	0
Total For FRX31							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03 On 10/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total GFC03 SPOT							0.00	0	0
Total For GFC03							0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.48500	9.48500			0.00	0	0
Total GFC04 SPOT							0.00	0	0
Total For GFC04							0.00	0	0
GFC2 On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GFC2 SPOT							0.00	0	0
Total For GFC2							0.00	0	0
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0
Total GOVEX1 SPOT							0.00	0	0
Total For GOVEX1							0.00	0	0
GPT11 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT11 SPOT							0.00	0	0
Total For GPT11							0.00	0	0
GPT12 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT12 SPOT							0.00	0	0
Total For GPT12							0.00	0	0
GPT15 On 28/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT15 SPOT							0.00	0	0
Total For GPT15							0.00	0	0
GPT16 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT16 SPOT							0.00	0	0
Total For GPT16							0.00	0	0
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GR1A2A SPOT							0.00	0	0
Total For GR1A2A							0.00	0	0
GRA294 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA294 SPOT							0.00	0	0
Total For GRA294							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA25 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA295 SPOT							0.00	0	0
Total For GRA295							0.00	0	0
GRA26 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA296 SPOT							0.00	0	0
Total For GRA296							0.00	0	0
GRB87 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRB87 SPOT							0.00	0	0
Total For GRB87							0.00	0	0
GRD171 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD171 SPOT							0.00	0	0
Total For GRD171							0.00	0	0
GRD172 On 18/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD172 SPOT							0.00	0	0
Total For GRD172							0.00	0	0
GRD173 On 06/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD173 SPOT							0.00	0	0
Total For GRD173							0.00	0	0
GRD174 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD174 SPOT							0.00	0	0
Total For GRD174							0.00	0	0
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDB1 SPOT							0.00	0	0
Total For GRDB1							0.00	0	0
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDC1 SPOT							0.00	0	0
Total For GRDC1							0.00	0	0
GRN1A1 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1A1 SPOT							0.00	0	0
Total For GRN1A1							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1I On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1B SPOT							0.00	0	0
Total For GRN1B							0.00	0	0
GRN1I On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1C SPOT							0.00	0	0
Total For GRN1C							0.00	0	0
GRN1I On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1D SPOT							0.00	0	0
Total For GRN1D							0.00	0	0
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000
Total GRT01 SPOT							600 000 000 000.00	6,000,000	3,000,000
Total For GRT01							600 000 000 000.00	6,000,000	3,000,000
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	4,000,000
Total GRT05 SPOT							0.00	0	4,000,000
Total For GRT05							0.00	0	4,000,000
GSIZ1 On 23/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total GSIZ16 SPOT							0.00	0	0
Total For GSIZ16							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT							0.00	0	0
Total For HMS1B2							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT							0.00	0	0
Total For HMS1D2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D3 SPOT							0.00	0	0
Total For HMS1D3							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D4 SPOT							0.00	0	0
Total For HMS1D4							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D5 SPOT							0.00	0	0
Total For HMS1D5							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT							0.00	0	0
Total For HMS1E2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E3 SPOT							0.00	0	0
Total For HMS1E3							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E4 SPOT							0.00	0	0
Total For HMS1E4							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT							0.00	0	0
Total For HMS1F2							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT							0.00	0	0
Total For HMS1G2							0.00	0	0
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			838,600,000.00	8,386,000	26,376,000
Total HWAY20 SPOT							838 600 000 000.00	8,386,000	26,376,000
Total For HWAY20							838 600 000 000.00	8,386,000	26,376,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY: On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	98,000,000
Total HWAY23 SPOT							0.00	0	98,000,000
Total For HWAY23							0.00	0	98,000,000
HWAY: On 07/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY24 SPOT							0.00	0	0
Total For HWAY24							0.00	0	0
HWAY: On 31/07/2034 Spot Bond			100.00000	100.00000			1,151,000,000,000.00	11,510,000	30,226,000
Total HWAY34 SPOT							1 151 000 000 000.00	11,510,000	30,226,000
Total For HWAY34							1 151 000 000 000.00	11,510,000	30,226,000
HWAY: On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY35 SPOT							0.00	0	0
Total For HWAY35							0.00	0	0
IBC01 On 16/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBC01 SPOT							0.00	0	0
Total For IBC01							0.00	0	0
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL01 SPOT							0.00	0	0
Total For IBL01							0.00	0	0
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL03 SPOT							0.00	0	0
Total For IBL03							0.00	0	0
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL05 SPOT							0.00	0	0
Total For IBL05							0.00	0	0
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL06 SPOT							0.00	0	0
Total For IBL06							0.00	0	0
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL09 SPOT							0.00	0	0
Total For IBL09							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	16,173,000
Total IBL11 SPOT							2 000 000 000 000.00	20,000,000	16,173,000
Total For IBL11							2 000 000 000 000.00	20,000,000	16,173,000
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	500,000
Total IBL12 SPOT							0.00	0	500,000
Total For IBL12							0.00	0	500,000
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			2,000,000,000,000.00	20,000,000	4,000,000
Total IBL14 SPOT							2 000 000 000 000.00	20,000,000	4,000,000
Total For IBL14							2 000 000 000 000.00	20,000,000	4,000,000
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL15 SPOT							0.00	0	0
Total For IBL15							0.00	0	0
IBL18 On 10/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL18 SPOT							0.00	0	0
Total For IBL18							0.00	0	0
IBL19 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL19 SPOT							0.00	0	0
Total For IBL19							0.00	0	0
IBL20 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL20 SPOT							0.00	0	0
Total For IBL20							0.00	0	0
IBL21 On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL21 SPOT							0.00	0	0
Total For IBL21							0.00	0	0
IBL22 On 15/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL22 SPOT							0.00	0	0
Total For IBL22							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL23 SPOT							0.00	0	0
Total For IBL23							0.00	0	0
IBL24 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL24 SPOT							0.00	0	0
Total For IBL24							0.00	0	0
IBL25 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL25 SPOT							0.00	0	0
Total For IBL25							0.00	0	0
IBL26 On 18/08/2014 Spot Bond			1.75000	1.75000			0.00	0	0
Total IBL26 SPOT							0.00	0	0
Total For IBL26							0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.27000	8.27000			0.00	0	0
Total IBL28 SPOT							0.00	0	0
Total For IBL28							0.00	0	0
IBL32 On 03/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL32 SPOT							0.00	0	0
Total For IBL32							0.00	0	0
IBL33 On 03/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL33 SPOT							0.00	0	0
Total For IBL33							0.00	0	0
IBL34 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL34 SPOT							0.00	0	0
Total For IBL34							0.00	0	0
IBL36 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL36 SPOT							0.00	0	0
Total For IBL36							0.00	0	0
IBL37 On 02/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL37 SPOT							0.00	0	0
Total For IBL37							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38 On 02/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL38 SPOT							0.00	0	0
Total For IBL38							0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.76500	8.76500			0.00	0	0
Total IBL39 SPOT							0.00	0	0
Total For IBL39							0.00	0	0
IC02 On 09/05/2013 Spot Bond			100.00000	100.00000			0.00	0	3,200,000
Total IC02 SPOT							0.00	0	3,200,000
Total For IC02							0.00	0	3,200,000
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP01 SPOT							0.00	0	0
Total For IDCP01							0.00	0	0
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP02 SPOT							0.00	0	0
Total For IDCP02							0.00	0	0
IDCP0 On 31/01/2017 Spot Bond			5.00000	5.00000			0.00	0	0
Total IDCP03 SPOT							0.00	0	0
Total For IDCP03							0.00	0	0
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
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	20,000,000
Total IHL01 SPOT							0.00	0	20,000,000
Total For IHL01							0.00	0	20,000,000
IHL02 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	30,000,000
Total IHL02 SPOT							0.00	0	30,000,000
Total For IHL02							0.00	0	30,000,000
IHL03 On 17/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IHL03 SPOT							0.00	0	0
Total For IHL03							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1D SPOT							0.00	0	0
Total For IKH1D							0.00	0	0
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN04 SPOT							0.00	0	0
Total For IN04							0.00	0	0
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN07 SPOT							0.00	0	0
Total For IN07							0.00	0	0
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN09 SPOT							0.00	0	0
Total For IN09							0.00	0	0
IND13: On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND132 SPOT							0.00	0	0
Total For IND132							0.00	0	0
IND20: On 31/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND205 SPOT							0.00	0	0
Total For IND205							0.00	0	0
IND20: On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND209 SPOT							0.00	0	0
Total For IND209							0.00	0	0
IND22: On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND220 SPOT							0.00	0	0
Total For IND220							0.00	0	0
IND22: On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND221 SPOT							0.00	0	0
Total For IND221							0.00	0	0
IND22: On 29/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND222 SPOT							0.00	0	0
Total For IND222							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100,000,000
Total IND230 SPOT							0.00	0	100,000,000
Total For IND230							0.00	0	100,000,000
IND23: On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND231 SPOT							0.00	0	0
Total For IND231							0.00	0	0
IND23: On 07/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND232 SPOT							0.00	0	0
Total For IND232							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND23: On 14/08/2012 Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000
Total IND233 SPOT							10 000 000 000 000.00	100,000,000	100,000,000
Total For IND233							10 000 000 000 000.00	100,000,000	100,000,000
IND23: On 21/08/2012 Spot Bond			100.00000	100.00000			45,500,000,000,000.00	455,000,000	455,000,000
Total IND234 SPOT							45 500 000 000 000.00	455,000,000	455,000,000
Total For IND234							45 500 000 000 000.00	455,000,000	455,000,000
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING11 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING114 SPOT							0.00	0	0
Total For ING114							0.00	0	0
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING115 SPOT							0.00	0	0
Total For ING115							0.00	0	0
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING116 SPOT							0.00	0	0
Total For ING116							0.00	0	0
ING12 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING126 SPOT							0.00	0	0
Total For ING126							0.00	0	0
ING12 On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING127 SPOT							0.00	0	0
Total For ING127							0.00	0	0
ING13 On 22/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING132 SPOT							0.00	0	0
Total For ING132							0.00	0	0
ING13 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING133 SPOT							0.00	0	0
Total For ING133							0.00	0	0
ING13 On 10/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING135 SPOT							0.00	0	0
Total For ING135							0.00	0	0
ING13 On 22/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING138 SPOT							0.00	0	0
Total For ING138							0.00	0	0
ING13 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING139 SPOT							0.00	0	0
Total For ING139							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING14 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING140 SPOT							0.00	0	0
Total For ING140							0.00	0	0
ING14 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING141 SPOT							0.00	0	0
Total For ING141							0.00	0	0
ING14 On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING142 SPOT							0.00	0	0
Total For ING142							0.00	0	0
ING14 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING143 SPOT							0.00	0	0
Total For ING143							0.00	0	0
ING14 On 13/06/2012 Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000	3,000,000	3,000,000
Total ING144 SPOT						600 000 000 000.00	6,000,000	3,000,000	3,000,000
Total For ING144						600 000 000 000.00	6,000,000	3,000,000	3,000,000
ING14 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING145 SPOT							0.00	0	0
Total For ING145							0.00	0	0
ING14 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING146 SPOT							0.00	0	0
Total For ING146							0.00	0	0
ING15 On 03/04/2017 Spot Bond			6.50000	6.50000			0.00	0	0
Total ING153 SPOT							0.00	0	0
Total For ING153							0.00	0	0
ING15 On 03/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING154 SPOT							0.00	0	0
Total For ING154							0.00	0	0
ING15 On 19/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING155 SPOT							0.00	0	0
Total For ING155							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING31 SPOT							0.00	0	0
Total For ING31							0.00	0	0
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING32 SPOT							0.00	0	0
Total For ING32							0.00	0	0
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING33 SPOT							0.00	0	0
Total For ING33							0.00	0	0
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING34 SPOT							0.00	0	0
Total For ING34							0.00	0	0
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING46 SPOT							0.00	0	0
Total For ING46							0.00	0	0
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING60U SPOT							0.00	0	0
Total For ING60U							0.00	0	0
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING82 SPOT							0.00	0	0
Total For ING82							0.00	0	0
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING89 SPOT							0.00	0	0
Total For ING89							0.00	0	0
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ02 SPOT							0.00	0	0
Total For INJ02							0.00	0	0
IP257U On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP257U SPOT							0.00	0	0
Total For IP257U							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPB3 On 04/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPB3 SPOT							0.00	0	0
Total For IPB3							0.00	0	0
IPF01 On 13/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPF01 SPOT							0.00	0	0
Total For IPF01							0.00	0	0
IPF02 On 13/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPF02 SPOT							0.00	0	0
Total For IPF02							0.00	0	0
IPF03 On 13/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPF03 SPOT							0.00	0	0
Total For IPF03							0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.80000	8.80000			0.00	0	104,000
Total IPF06 SPOT							0.00	0	104,000
Total For IPF06							0.00	0	104,000
IPL4 On 29/03/2014 Spot Bond			100.00000	100.00000			8,300,000,000.00	83,000	172,000
Total IPL4 SPOT							8 300 000 000.00	83,000	172,000
Total For IPL4							8 300 000 000.00	83,000	172,000
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPL5 SPOT							0.00	0	0
Total For IPL5							0.00	0	0
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			28,200,000,000.00	282,000	1,631,000
Total IPL6 SPOT							28 200 000 000.00	282,000	1,631,000
Total For IPL6							28 200 000 000.00	282,000	1,631,000
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV012 SPOT							0.00	0	0
Total For IV012							0.00	0	0
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV013 SPOT							0.00	0	0
Total For IV013							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IV019 On 31/03/2028 Spot Bond			2.60000	2.60000			0.00	0	0
Total IV019 SPOT							0.00	0	0
Total For IV019							0.00	0	0
IV022 On 02/04/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV022 SPOT							0.00	0	0
Total For IV022							0.00	0	0
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			324,900,000,000.00	3,249,000	2,524,500
Total IV04 SPOT							324 900 000 000.00	3,249,000	2,524,500
Total For IV04							324 900 000 000.00	3,249,000	2,524,500
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	3,000,000
Total IV07 SPOT							1 200 000 000 000.00	12,000,000	3,000,000
Total For IV07							1 200 000 000 000.00	12,000,000	3,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA13 ^d 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
IVA22 ^c 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
IVA22 ¹ 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
IVA22 ² 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
IVA22 ³ 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
IVA22 ⁴ On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA224 SPOT							0.00	0	0
Total For IVA224							0.00	0	0
IVA22 ⁵ On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA225 SPOT							0.00	0	0
Total For IVA225							0.00	0	0
IVA22 ⁶ On 28/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA226 SPOT							0.00	0	0
Total For IVA226							0.00	0	0
IVA22 ⁷ On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA227 SPOT							0.00	0	0
Total For IVA227							0.00	0	0
IVA22 ⁸ On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA228 SPOT							0.00	0	0
Total For IVA228							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA22 ⁹ On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA229 SPOT							0.00	0	0
Total For IVA229							0.00	0	0
IVA23 ⁰ On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA230 SPOT							0.00	0	0
Total For IVA230							0.00	0	0
IVA23 ¹ On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA231 SPOT							0.00	0	0
Total For IVA231							0.00	0	0
IVA23 ² On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA232 SPOT							0.00	0	0
Total For IVA232							0.00	0	0
IVA23 ³ On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA233 SPOT							0.00	0	0
Total For IVA233							0.00	0	0
IVA23 ⁴ On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA234 SPOT							0.00	0	0
Total For IVA234							0.00	0	0
IVA23 ⁵ On 30/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA235 SPOT							0.00	0	0
Total For IVA235							0.00	0	0
IVA23 ⁶ On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA236 SPOT							0.00	0	0
Total For IVA236							0.00	0	0
IVA23 ⁷ On 13/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA237 SPOT							0.00	0	0
Total For IVA237							0.00	0	0
IVA23 ⁸ 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA23 ^ϵ On 27/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA239 SPOT							0.00	0	0
Total For IVA239							0.00	0	0
IVA24 ^ϰ On 04/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA240 SPOT							0.00	0	0
Total For IVA240							0.00	0	0
IVA24 ¹ On 11/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA241 SPOT							0.00	0	0
Total For IVA241							0.00	0	0
IVA24 ² On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA242 SPOT							0.00	0	0
Total For IVA242							0.00	0	0
IVA24 ³ 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
IVA24 ⁴ On 01/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA244 SPOT							0.00	0	0
Total For IVA244							0.00	0	0
IVA24 ⁵ On 08/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA245 SPOT							0.00	0	0
Total For IVA245							0.00	0	0
IVA24 ⁶ On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA246 SPOT							0.00	0	0
Total For IVA246							0.00	0	0
IVA24 ⁷ On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA247 SPOT							0.00	0	0
Total For IVA247							0.00	0	0
IVA24 ⁸ 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA249 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA249 SPOT							0.00	0	0
Total For IVA249							0.00	0	0
IVA250 On 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA250 SPOT							0.00	0	0
Total For IVA250							0.00	0	0
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC001 SPOT							0.00	0	0
Total For IVC001							0.00	0	0
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC002 SPOT							0.00	0	0
Total For IVC002							0.00	0	0
IVC004 On 29/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC004 SPOT							0.00	0	0
Total For IVC004							0.00	0	0
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF01U SPOT							0.00	0	0
Total For KCF01U							0.00	0	0
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF02U SPOT							0.00	0	0
Total For KCF02U							0.00	0	0
KSB004 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB004 SPOT							0.00	0	0
Total For KSB004							0.00	0	0
KSB005 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB005 SPOT							0.00	0	0
Total For KSB005							0.00	0	0
KSP003 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP003 SPOT							0.00	0	0
Total For KSP003							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP00 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP004 SPOT							0.00	0	0
Total For KSP004							0.00	0	0
KSP00 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP005 SPOT							0.00	0	0
Total For KSP005							0.00	0	0
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total KW01 SPOT							0.00	0	0
Total For KW01							0.00	0	0
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total LBK01 SPOT							0.00	0	0
Total For LBK01							0.00	0	0
LBK02 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total LBK02 SPOT							0.00	0	0
Total For LBK02							0.00	0	0
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total LEO01 SPOT							0.00	0	0
Total For LEO01							0.00	0	0
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			1,140,000,000.00	11,400,000	5,700,000
Total LGL1 SPOT							1 140 000 000 000.00	11,400,000	5,700,000
Total For LGL1							1 140 000 000 000.00	11,400,000	5,700,000
MAQ00 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
MAQ00 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ011 SPOT							0.00	0	0
Total For MAQ011							0.00	0	0
MAQ00 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ013 SPOT							0.00	0	0
Total For MAQ013							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ0 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ014 SPOT							0.00	0	0
Total For MAQ014							0.00	0	0
MAQ0 On 23/08/2012 Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	8,000,000
Total MAQ015 SPOT							800 000 000 000.00	8,000,000	8,000,000
Total For MAQ015							800 000 000 000.00	8,000,000	8,000,000
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	361,200
Total MBF018 SPOT							0.00	0	361,200
Total For MBF018							0.00	0	361,200
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	2,000,000
Total MBF024 SPOT							0.00	0	2,000,000
Total For MBF024							0.00	0	2,000,000
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF025 SPOT							0.00	0	0
Total For MBF025							0.00	0	0
MBF02 On 05/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF026 SPOT							0.00	0	0
Total For MBF026							0.00	0	0
MBF02 On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF027 SPOT							0.00	0	0
Total For MBF027							0.00	0	0
MBF02 On 16/04/2015 Spot Bond			100.00000	100.00000			0.00	0	133,350,000
Total MBF028 SPOT							0.00	0	133,350,000
Total For MBF028							0.00	0	133,350,000
MBP01 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP011 SPOT							0.00	0	0
Total For MBP011							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP0 ¹ 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
MBP0 ² 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
MBP1 ⁶ 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
MBP1 ⁷ 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
MBP1 ⁸ 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
MBP1 ⁹ 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
MBP2 ⁰ 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
MBP2 ¹ On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP21U SPOT							0.00	0	0
Total For MBP21U							0.00	0	0
MBP2 ² On 09/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP22U SPOT							0.00	0	0
Total For MBP22U							0.00	0	0
MBP2 ³ 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP2 ⁴ On 22/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP24U SPOT							0.00	0	0
Total For MBP24U							0.00	0	0
MBP2 ⁵ On 22/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP25U SPOT							0.00	0	0
Total For MBP25U							0.00	0	0
MBSA ¹ On 16/04/2019 Spot Bond			8.00000	8.00000			744,000,000.00	93,000	92,000
Total MBSA01 SPOT							744 000 000.00	93,000	92,000
Total For MBSA01							744 000 000.00	93,000	92,000
MCB2 ¹ On 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MCB2M SPOT							0.00	0	0
Total For MCB2M							0.00	0	0
MCB3 ¹ On 13/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MCB3M SPOT							0.00	0	0
Total For MCB3M							0.00	0	0
MEFS ¹ 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 ² 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 ³ 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 ⁴ 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 ⁶ 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		71,600,000,000,000.00		716,000,000	104,000,000
Total MET01 SPOT						71 600 000 000 000.00		716,000,000	104,000,000
Total For MET01						71 600 000 000 000.00		716,000,000	104,000,000
MFS1A 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
MFS1A 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
MFS1B 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
MGL01 On 15/09/2015 Spot Bond			100.00000	100.00000		4,700,000,000.00		47,000	16,019,000
Total MGL01 SPOT						4 700 000 000.00		47,000	16,019,000
Total For MGL01						4 700 000 000.00		47,000	16,019,000
MTN02 On 13/07/2014 Spot Bond			100.00000	100.00000		43,400,000,000.00		434,000	2,529,000
Total MTN02 SPOT						43 400 000 000.00		434,000	2,529,000
Total For MTN02						43 400 000 000.00		434,000	2,529,000
MTN03 On 13/07/2015 Spot Bond			100.00000	100.00000		7,760,000,000,000.00		77,600,000	9,801,000
Total MTN03 SPOT						7 760 000 000 000.00		77,600,000	9,801,000
Total For MTN03						7 760 000 000 000.00		77,600,000	9,801,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04 On 13/07/2017 Spot Bond			100.00000	100.00000			16,300,000,000.00	163,000	3,860,000
Total MTN04 SPOT							16 300 000 000.00	163,000	3,860,000
Total For MTN04							16 300 000 000.00	163,000	3,860,000
MTN05 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTN05 SPOT							0.00	0	0
Total For MTN05							0.00	0	0
MTNC06 On 04/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNC06 SPOT							0.00	0	0
Total For MTNC06							0.00	0	0
MTNC07 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNC07 SPOT							0.00	0	0
Total For MTNC07							0.00	0	0
N4A11 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A111 SPOT							0.00	0	0
Total For N4A111							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A205 SPOT							0.00	0	0
Total For N4A205							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A208 SPOT							0.00	0	0
Total For N4A208							0.00	0	0
N4A21 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A211 SPOT							0.00	0	0
Total For N4A211							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A302 SPOT							0.00	0	0
Total For N4A302							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A305 SPOT							0.00	0	0
Total For N4A305							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4E68U SPOT							0.00	0	0
Total For N4E68U							0.00	0	0
NBK1C On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK10B SPOT							0.00	0	0
Total For NBK10B							0.00	0	0
NBK11 On 27/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK11B SPOT							0.00	0	0
Total For NBK11B							0.00	0	0
NBK12 On 20/02/2015 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
Total NBK12B SPOT							0.00	0	1,000,000
Total For NBK12B							0.00	0	1,000,000
NBK13 On 21/02/2017 Spot Bond			100.00000	100.00000		2,400,000,000,000.00		24,000,000	29,400,000
Total NBK13B SPOT						2 400 000 000 000.00		24,000,000	29,400,000
Total For NBK13B						2 400 000 000 000.00		24,000,000	29,400,000
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK1B SPOT							0.00	0	0
Total For NBK1B							0.00	0	0
NBK2A On 15/09/2015 Spot Bond			100.00000	100.00000		42,500,000,000.00		425,000	8,592,000
Total NBK2A SPOT						42 500 000 000.00		425,000	8,592,000
Total For NBK2A						42 500 000 000.00		425,000	8,592,000
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK2B SPOT							0.00	0	0
Total For NBK2B							0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	100.00000		13,000,000,000.00		130,000	6,228,000
Total NBK3A SPOT						13 000 000 000.00		130,000	6,228,000
Total For NBK3A						13 000 000 000.00		130,000	6,228,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK5B SPOT							0.00	0	0
Total For NBK5B							0.00	0	0
NBK6/ On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	9,400,000
Total NBK6A SPOT							0.00	0	9,400,000
Total For NBK6A							0.00	0	9,400,000
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK6B SPOT							0.00	0	0
Total For NBK6B							0.00	0	0
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK7B SPOT							0.00	0	0
Total For NBK7B							0.00	0	0
NBK8/ On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8A SPOT							0.00	0	0
Total For NBK8A							0.00	0	0
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	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			43,800,000,000.00	438,000	9,632,000
Total NBK9A SPOT							43 800 000 000.00	438,000	9,632,000
Total For NBK9A							43 800 000 000.00	438,000	9,632,000
NBK9E On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK9B SPOT							0.00	0	0
Total For NBK9B							0.00	0	0
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	8,000,000
Total NBK11 SPOT							0.00	0	8,000,000
Total For NBK11							0.00	0	8,000,000
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN# On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN52 SPOT							0.00	0	0
Total For NCLN52							0.00	0	0
NCLN# On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN53 SPOT							0.00	0	0
Total For NCLN53							0.00	0	0
NCLN# On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN54 SPOT							0.00	0	0
Total For NCLN54							0.00	0	0
NCLN# On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN55 SPOT							0.00	0	0
Total For NCLN55							0.00	0	0
NCLN# On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN56 SPOT							0.00	0	0
Total For NCLN56							0.00	0	0
NCLN# On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN58 SPOT							0.00	0	0
Total For NCLN58							0.00	0	0
NCLN# On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN61 SPOT							0.00	0	0
Total For NCLN61							0.00	0	0
NCLN# On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN62 SPOT							0.00	0	0
Total For NCLN62							0.00	0	0
NCLN# On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN63 SPOT							0.00	0	0
Total For NCLN63							0.00	0	0
NCLN# On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN64 SPOT							0.00	0	0
Total For NCLN64							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN65 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN65 SPOT							0.00	0	0
Total For NCLN65							0.00	0	0
NCLN66 On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN66 SPOT							0.00	0	0
Total For NCLN66							0.00	0	0
NCLN67 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN67 SPOT							0.00	0	0
Total For NCLN67							0.00	0	0
NCLN68 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN68 SPOT							0.00	0	0
Total For NCLN68							0.00	0	0
NCLN69 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN69 SPOT							0.00	0	0
Total For NCLN69							0.00	0	0
NCLN70 On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN70 SPOT							0.00	0	0
Total For NCLN70							0.00	0	0
NCLN71 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN71 SPOT							0.00	0	0
Total For NCLN71							0.00	0	0
NCLN72 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN72 SPOT							0.00	0	0
Total For NCLN72							0.00	0	0
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED10 SPOT							0.00	0	0
Total For NED10							0.00	0	0
NED11 On 17/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED11 SPOT							0.00	0	0
Total For NED11							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12A SPOT							0.00	0	0
Total For NED12A							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12B SPOT							0.00	0	0
Total For NED12B							0.00	0	0
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	400,000
Total NED6 SPOT							0.00	0	400,000
Total For NED6							0.00	0	400,000
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			19,800,000,000.00	198,000	4,698,000
Total NED8 SPOT							19 800 000 000.00	198,000	4,698,000
Total For NED8							19 800 000 000.00	198,000	4,698,000
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	71,000
Total NEDH1A SPOT							0.00	0	71,000
Total For NEDH1A							0.00	0	71,000
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
NET42 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET42 SPOT							0.00	0	0
Total For NET42							0.00	0	0
NET43 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET43 SPOT							0.00	0	0
Total For NET43							0.00	0	0
NET44 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET44 SPOT							0.00	0	0
Total For NET44							0.00	0	0

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
NQ1A On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1A15 SPOT							0.00	0	0
Total For NQ1A15							0.00	0	0
NQ1B On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B10 SPOT							0.00	0	0
Total For NQ1B10							0.00	0	0
NQ1B On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0
Total NQ1B11 SPOT							0.00	0	0
Total For NQ1B11							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0
Total NQ1B12 SPOT							0.00	0	0
Total For NQ1B12							0.00	0	0
NQ1B On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B13 SPOT							0.00	0	0
Total For NQ1B13							0.00	0	0
NQ1B On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B14 SPOT							0.00	0	0
Total For NQ1B14							0.00	0	0
NQ1C On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C10 SPOT							0.00	0	0
Total For NQ1C10							0.00	0	0
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
NQ1C On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C14 SPOT							0.00	0	0
Total For NQ1C14							0.00	0	0
NQF1 On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A8 SPOT							0.00	0	0
Total For NQF1A8							0.00	0	0
NQF1 On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A9 SPOT							0.00	0	0
Total For NQF1A9							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1I 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
NQF1I 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
NQF1I 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	62,464,000
Total NRA013 SPOT							0.00	0	62,464,000
Total For NRA013							0.00	0	62,464,000
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000		41,600,000,000.00		416,000,000	137,000,000
Total NRA014 SPOT						41 600 000 000 000.00		416,000,000	137,000,000
Total For NRA014						41 600 000 000 000.00		416,000,000	137,000,000
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000		380,000,000,000.00		3,800,000	7,328,000
Total NRA018 SPOT						380 000 000 000.00		3,800,000	7,328,000
Total For NRA018						380 000 000 000.00		3,800,000	7,328,000
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		20,300,000,000.00		203,000	357,000
Total NRA022 SPOT						20 300 000 000.00		203,000	357,000
Total For NRA022						20 300 000 000.00		203,000	357,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			49,200,000,000.00	492,000,000	246,000,000
Total NRA023 SPOT							49 200 000 000 000.00	492,000,000	246,000,000
Total For NRA023							49 200 000 000 000.00	492,000,000	246,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			280,000,000,000.00	2,800,000	5,510,000
Total NRA028 SPOT							280 000 000 000.00	2,800,000	5,510,000
Total For NRA028							280 000 000 000.00	2,800,000	5,510,000
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC08 SPOT							0.00	0	0
Total For NTC08							0.00	0	0
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000
Total NTC09 SPOT							80 000 000 000.00	800,000	400,000
Total For NTC09							80 000 000 000.00	800,000	400,000
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

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 OCT1B1 SPOT							0.00	0	0
Total For OCT1B1							0.00	0	0
OCT1C On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1C1 SPOT							0.00	0	0
Total For OCT1C1							0.00	0	0
OCT1D On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1D1 SPOT							0.00	0	0
Total For OCT1D1							0.00	0	0
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1E1 SPOT							0.00	0	0
Total For OCT1E1							0.00	0	0
OML0 On 27/10/2015 Spot Bond			100.00000	100.00000		94,451,600,000,000.00		944,516,000	94,988,000
Total OML01 SPOT						94 451 600 000 000.00		944,516,000	94,988,000
Total For OML01						94 451 600 000 000.00		944,516,000	94,988,000
OTCA On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA03 SPOT							0.00	0	0
Total For OTCA03							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA05 SPOT							0.00	0	0
Total For OTCA05							0.00	0	0
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA06 SPOT							0.00	0	0
Total For OTCA06							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA07 SPOT							0.00	0	0
Total For OTCA07							0.00	0	0
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA08 SPOT							0.00	0	0
Total For OTCA08							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA10 SPOT							0.00	0	0
Total For OTCA10							0.00	0	0
OTCA On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA1U SPOT							0.00	0	0
Total For OTCA1U							0.00	0	0
OTCB On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCB1U SPOT							0.00	0	0
Total For OTCB1U							0.00	0	0
PBET On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PBET01 SPOT							0.00	0	0
Total For PBET01							0.00	0	0
PCF02 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PCF02U SPOT							0.00	0	0
Total For PCF02U							0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PCF03 SPOT							0.00	0	0
Total For PCF03							0.00	0	0
PMM0 On 28/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PMM01 SPOT							0.00	0	0
Total For PMM01							0.00	0	0
PNP04 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP04 SPOT							0.00	0	0
Total For PNP04							0.00	0	0
PNP05 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP05 SPOT							0.00	0	0
Total For PNP05							0.00	0	0
PR2A1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A1F SPOT							0.00	0	0
Total For PR2A1F							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A2B SPOT							0.00	0	0
Total For PR2A2B							0.00	0	0
PR2A3 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A3B SPOT							0.00	0	0
Total For PR2A3B							0.00	0	0
PR2A4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A4D SPOT							0.00	0	0
Total For PR2A4D							0.00	0	0
PR2A5 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A9D SPOT							0.00	0	0
Total For PR2A9D							0.00	0	0
PR2A6 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A9E SPOT							0.00	0	0
Total For PR2A9E							0.00	0	0
PR2B1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1B SPOT							0.00	0	0
Total For PR2B1B							0.00	0	0
PR2B1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1F SPOT							0.00	0	0
Total For PR2B1F							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C ¹ 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
PR2C ¹ 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
PR2C ⁴ 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
PR2D ¹ 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
PR2D ¹ 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
PR2D ⁴ 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 ¹ On 15/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRM1A4 SPOT							0.00	0	0
Total For PRM1A4							0.00	0	0
PRP1 ¹ 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
PRP1 ^E 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
PRP1 ^C 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.49000	6.50000			316,192,325,204,580.00	48,719,926,842	17,175,417,721
Total R157 SPOT							316 192 325 204 580.00	48,719,926,842	17,175,417,721
Total For R157							316 192 325 204 580.00	48,719,926,842	17,175,417,721
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			8.39000	8.41500			198,887,733,114,020.00	23,705,331,718	9,907,905,500
Total R186 SPOT							198 887 733 114 020.00	23,705,331,718	9,907,905,500
Total For R186							198 887 733 114 020.00	23,705,331,718	9,907,905,500
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			216.14880	216.11230		33,315,984,000,000.00	2,930,000,000		958,750,000
Total R189 SPOT									633 315 984 000 000.00	2,930,000,000		958,750,000
Total For R189									633 315 984 000 000.00	2,930,000,000		958,750,000
R197	On	07/12/2023	Spot Bond			1.93000	1.93000		7,048,400,530,000.00	3,652,021,000		723,653,299
Total R197 SPOT									7 048 400 530 000.00	3,652,021,000		723,653,299
Total For R197									7 048 400 530 000.00	3,652,021,000		723,653,299
R201	On	21/12/2014	Spot Bond			5.83000	5.83000		60,876,048,825,460.00	10,441,860,862		5,078,112,000
Total R201 SPOT									60 876 048 825 460.00	10,441,860,862		5,078,112,000
Total For R201									60 876 048 825 460.00	10,441,860,862		5,078,112,000
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		6,422,917,900,000.00	2,792,573,000		1,222,973,000
Total R202 SPOT									6 422 917 900 000.00	2,792,573,000		1,222,973,000
Total For R202									6 422 917 900 000.00	2,792,573,000		1,222,973,000
R203	On	15/09/2017	Spot Bond			7.07000	7.07000		185,665,081,146,160.00	26,260,973,288		7,958,076,644
Total R203 SPOT									185 665 081 146 160.00	26,260,973,288		7,958,076,644
Total For R203									185 665 081 146 160.00	26,260,973,288		7,958,076,644
R204	On	21/12/2018	Spot Bond			7.37500	7.38500		101,413,942,847,750.00	13,751,043,098		3,916,142,750
Total R204 SPOT									101 413 942 847 750.00	13,751,043,098		3,916,142,750
Total For R204									101 413 942 847 750.00	13,751,043,098		3,916,142,750
R206	On	15/01/2014	Spot Bond			5.48000	5.48000		110,368,087,760,000.00	20,140,162,000		6,251,863,000
Total R206 SPOT									110 368 087 760 000.00	20,140,162,000		6,251,863,000
Total For R206									110 368 087 760 000.00	20,140,162,000		6,251,863,000
R207	On	15/01/2020	Spot Bond			7.69000	7.69500		155,033,936,538,720.00	20,160,459,888		6,098,421,540
Total R207 SPOT									155 033 936 538 720.00	20,160,459,888		6,098,421,540
Total For R207									155 033 936 538 720.00	20,160,459,888		6,098,421,540
R208	On	31/03/2021	Spot Bond			7.78000	7.79000		180,510,748,032,520.00	23,201,895,634		8,480,154,422
Total R208 SPOT									180 510 748 032 520.00	23,201,895,634		8,480,154,422
Total For R208									180 510 748 032 520.00	23,201,895,634		8,480,154,422
R209	On	31/03/2036	Spot Bond			8.91500	8.94000		193,029,844,410,000.00	21,652,254,000		8,465,015,000
Total R209 SPOT									193 029 844 410 000.00	21,652,254,000		8,465,015,000
Total For R209									193 029 844 410 000.00	21,652,254,000		8,465,015,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210 On 31/03/2028 Spot Bond			2.28000	2.28000			2,143,231,920,000.00	940,014,000	963,450,000
Total R210 SPOT							2 143 231 920 000.00	940,014,000	963,450,000
Total For R210							2 143 231 920 000.00	940,014,000	963,450,000
R211 On 31/01/2017 Spot Bond			0.70000	0.70000			2,405,208,400,000.00	3,436,012,000	2,428,852,000
Total R211 SPOT							2 405 208 400 000.00	3,436,012,000	2,428,852,000
Total For R211							2 405 208 400 000.00	3,436,012,000	2,428,852,000
R212 On 31/01/2022 Spot Bond			1.90000	1.90000			10,416,489,669,600.00	5,482,362,984	1,019,424,000
Total R212 SPOT							10 416 489 669 600.00	5,482,362,984	1,019,424,000
Total For R212							10 416 489 669 600.00	5,482,362,984	1,019,424,000
R213 On 28/02/2031 Spot Bond			8.80500	8.83500			50,177,027,085,000.00	5,698,697,000	2,998,237,000
Total R213 SPOT							50 177 027 085 000.00	5,698,697,000	2,998,237,000
Total For R213							50 177 027 085 000.00	5,698,697,000	2,998,237,000
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			69,707,950,000,000.00	10,724,300,000	4,892,750,000
Total R214 SPOT							69 707 950 000 000.00	10,724,300,000	4,892,750,000
Total For R214							69 707 950 000 000.00	10,724,300,000	4,892,750,000
R222C On 15/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R222C SPOT							0.00	0	0
Total For R222C							0.00	0	0
R223C On 15/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R223C SPOT							0.00	0	0
Total For R223C							0.00	0	0
R224C On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R224C SPOT							0.00	0	0
Total For R224C							0.00	0	0
R225C On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R225C SPOT							0.00	0	0
Total For R225C							0.00	0	0
R226C On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R226C SPOT							0.00	0	0
Total For R226C							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R227C SPOT							0.00	0	0
Total For R227C							0.00	0	0
R228C On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R228C SPOT							0.00	0	0
Total For R228C							0.00	0	0
R229C On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R229C SPOT							0.00	0	0
Total For R229C							0.00	0	0
R230C On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R230C SPOT							0.00	0	0
Total For R230C							0.00	0	0
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R321C SPOT							0.00	0	0
Total For R321C							0.00	0	0
R322C On 21/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R322C SPOT							0.00	0	0
Total For R322C							0.00	0	0
R323C On 21/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R323C SPOT							0.00	0	0
Total For R323C							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C On 21/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R327C SPOT							0.00	0	0
Total For R327C							0.00	0	0
R328C On 21/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R328C SPOT							0.00	0	0
Total For R328C							0.00	0	0
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R329C SPOT							0.00	0	0
Total For R329C							0.00	0	0
R330C On 21/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R330C SPOT							0.00	0	0
Total For R330C							0.00	0	0
R331C On 21/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total R331C SPOT							0.00	0	0
Total For R331C							0.00	0	0
R332C On 21/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total R332C SPOT							0.00	0	0
Total For R332C							0.00	0	0
R333C On 21/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total R333C SPOT							0.00	0	0
Total For R333C							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C On 21/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R337C SPOT							0.00	0	0
Total For R337C							0.00	0	0
R338C On 21/12/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R338C SPOT							0.00	0	0
Total For R338C							0.00	0	0
R339C On 21/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total R339C SPOT							0.00	0	0
Total For R339C							0.00	0	0
R340C On 21/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total R340C SPOT							0.00	0	0
Total For R340C							0.00	0	0
R341C On 21/06/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total R341C SPOT							0.00	0	0
Total For R341C							0.00	0	0
R342C On 21/12/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total R342C SPOT							0.00	0	0
Total For R342C							0.00	0	0
R343C On 21/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total R343C SPOT							0.00	0	0
Total For R343C							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C On 21/06/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R347C SPOT							0.00	0	0
Total For R347C							0.00	0	0
R348C On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R348C SPOT							0.00	0	0
Total For R348C							0.00	0	0
R349C On 21/06/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R349C SPOT							0.00	0	0
Total For R349C							0.00	0	0
R350C On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R350C SPOT							0.00	0	0
Total For R350C							0.00	0	0
R351C On 21/06/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R351C SPOT							0.00	0	0
Total For R351C							0.00	0	0
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R352C SPOT							0.00	0	0
Total For R352C							0.00	0	0
RCSB01 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
RCSB02 On 15/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB02 SPOT							0.00	0	0
Total For RCSB02							0.00	0	0
RCSB03 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
RCSC06 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSCl 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
RCSCl On 08/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC08 SPOT							0.00	0	0
Total For RCSC08							0.00	0	0
RDFB(On 30/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total RDFB01 SPOT							0.00	0	0
Total For RDFB01							0.00	0	0
RDFC(On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RDFC03 SPOT							0.00	0	0
Total For RDFC03							0.00	0	0
RES0€ 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
RES0€ On 18/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES06 SPOT							0.00	0	0
Total For RES06							0.00	0	0
RES0€ On 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
RES0€ On 14/08/2012 Spot Bond			100.00000	100.00000		55,000,000,000,000.00	0.00	550,000,000	275,000,000
Total RES09 SPOT						55 000 000 000 000.00	0.00	550,000,000	275,000,000
Total For RES09						55 000 000 000 000.00	0.00	550,000,000	275,000,000
RESB(On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RESB01 SPOT							0.00	0	0
Total For RESB01							0.00	0	0
RMBI0 On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT							0.00	0	0
Total For RMBI06							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP001 SPOT							0.00	0	0
Total For RP001							0.00	0	0
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP002 SPOT							0.00	0	0
Total For RP002							0.00	0	0
RP004 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP004 SPOT							0.00	0	0
Total For RP004							0.00	0	0
RP005 On 31/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP005 SPOT							0.00	0	0
Total For RP005							0.00	0	0
RP006 On 30/04/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP006 SPOT							0.00	0	0
Total For RP006							0.00	0	0
RP007 On 30/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP007 SPOT							0.00	0	0
Total For RP007							0.00	0	0
RP008 On 30/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP008 SPOT							0.00	0	0
Total For RP008							0.00	0	0
RPG01 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG01 SPOT							0.00	0	0
Total For RPG01							0.00	0	0
RPG01U On 25/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG01U SPOT							0.00	0	0
Total For RPG01U							0.00	0	0
RPG02 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG02 SPOT							0.00	0	0
Total For RPG02							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBC3 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBC3 SPOT							0.00	0	0
Total For SBC3							0.00	0	0
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK10 SPOT							0.00	0	0
Total For SBK10							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			5,360,000,000.00	53,600,000	26,800,000
Total SBK12 SPOT							5 360 000 000 000.00	53,600,000	26,800,000
Total For SBK12							5 360 000 000 000.00	53,600,000	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	320,000
Total SBK14 SPOT							0.00	0	320,000
Total For SBK14							0.00	0	320,000
SBK15 On 23/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK15 SPOT							0.00	0	0
Total For SBK15							0.00	0	0
SBK16 On 15/03/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK16 SPOT							0.00	0	0
Total For SBK16							0.00	0	0
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			11,900,000,000.00	119,000	17,619,000
Total SBK7 SPOT							11 900 000 000.00	119,000	17,619,000
Total For SBK7							11 900 000 000.00	119,000	17,619,000
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			23,500,000,000.00	235,000	2,633,000
Total SBK8 SPOT							23 500 000 000.00	235,000	2,633,000
Total For SBK8							23 500 000 000.00	235,000	2,633,000
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			8,200,000,000.00	82,000	6,982,000
Total SBK9 SPOT							8 200 000 000.00	82,000	6,982,000
Total For SBK9							8 200 000 000.00	82,000	6,982,000
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
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS18 SPOT							0.00	0	0
Total For SBS18							0.00	0	0
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS19 SPOT							0.00	0	0
Total For SBS19							0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.05000	10.05000			0.00	0	1,394,000,000
Total SBS20 SPOT							0.00	0	1,394,000,000
Total For SBS20							0.00	0	1,394,000,000
SBS21 On 15/05/2026 Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	757,000,000
Total SBS21 SPOT						10 000 000 000 000.00		100,000,000	757,000,000
Total For SBS21						10 000 000 000 000.00		100,000,000	757,000,000
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS3 SPOT							0.00	0	0
Total For SBS3							0.00	0	0
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000		12,800,000,000.00		128,000	128,000
Total SBS4 SPOT						12 800 000 000.00		128,000	128,000
Total For SBS4						12 800 000 000.00		128,000	128,000
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		22,700,000,000.00		227,000	3,109,000
Total SBS9 SPOT						22 700 000 000.00		227,000	3,109,000
Total For SBS9						22 700 000 000.00		227,000	3,109,000
SBS11 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
Total SBS10 SPOT							0.00	0	5,000,000
Total For SBS10							0.00	0	5,000,000
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS11 SPOT							0.00	0	0
Total For SBS11							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI1: On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI12 SPOT							0.00	0	0
Total For SBSI12							0.00	0	0
SCM1: On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM107 SPOT							0.00	0	0
Total For SCM107							0.00	0	0
SCM2: On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM220 SPOT							0.00	0	0
Total For SCM220							0.00	0	0
SCM2: On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM224 SPOT							0.00	0	0
Total For SCM224							0.00	0	0
SCM2: On 19/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM225 SPOT							0.00	0	0
Total For SCM225							0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SHF01 SPOT							0.00	0	0
Total For SHF01							0.00	0	0
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SHI02 SPOT							0.00	0	0
Total For SHI02							0.00	0	0
SHPCBU On 03/04/2017 Spot Bond			6.50000	6.50000			0.00	0	0
Total SHPCBU SPOT							0.00	0	0
Total For SHPCBU							0.00	0	0
SHS01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
Total SHS01 SPOT							0.00	0	1,000,000
Total For SHS01							0.00	0	1,000,000
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			94,000,000,000.00	940,000	470,000
Total SLI1 SPOT							94 000 000 000.00	940,000	470,000
Total For SLI1							94 000 000 000.00	940,000	470,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			1,680,000,000,000.00	16,800,000	8,400,000
Total SLI2 SPOT							1 680 000 000 000.00	16,800,000	8,400,000
Total For SLI2							1 680 000 000 000.00	16,800,000	8,400,000
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			3,700,000,000.00	37,000	35,000
Total SMF1 SPOT							3 700 000 000.00	37,000	35,000
Total For SMF1							3 700 000 000.00	37,000	35,000
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF3 SPOT							0.00	0	0
Total For SMF3							0.00	0	0
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000
Total SNT01 SPOT							2 000 000 000 000.00	20,000,000	10,000,000
Total For SNT01							2 000 000 000 000.00	20,000,000	10,000,000
SPDA1 On 21/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA1 SPOT							0.00	0	0
Total For SPDA1							0.00	0	0
SPDA2 On 21/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA2 SPOT							0.00	0	0
Total For SPDA2							0.00	0	0
SPDA3 On 21/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA3 SPOT							0.00	0	0
Total For SPDA3							0.00	0	0
SPDA4 On 21/08/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA4 SPOT							0.00	0	0
Total For SPDA4							0.00	0	0
SSA01 On 28/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSA01 SPOT							0.00	0	0
Total For SSA01							0.00	0	0
SSA02 On 20/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSA02 SPOT							0.00	0	0
Total For SSA02							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN0C On 01/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSN001 SPOT							0.00	0	0
Total For SSN001							0.00	0	0
SSN0C On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSN002 SPOT							0.00	0	0
Total For SSN002							0.00	0	0
SSN0C On 25/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSN003 SPOT							0.00	0	0
Total For SSN003							0.00	0	0
SSN0C On 31/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSN004 SPOT							0.00	0	0
Total For SSN004							0.00	0	0
SSN0C On 31/03/2021 Spot Bond			6.75000	6.75000			0.00	0	0
Total SSN005 SPOT							0.00	0	0
Total For SSN005							0.00	0	0
SSN0C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	500,000,000
Total SSN006 SPOT							0.00	0	500,000,000
Total For SSN006							0.00	0	500,000,000
SYN83 On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN833 SPOT							0.00	0	0
Total For SYN833							0.00	0	0
SYN86 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN860 SPOT							0.00	0	0
Total For SYN860							0.00	0	0
SYN88 On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN882 SPOT							0.00	0	0
Total For SYN882							0.00	0	0
SYN89 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN894 SPOT							0.00	0	0
Total For SYN894							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN8€ On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN895 SPOT							0.00	0	0
Total For SYN895							0.00	0	0
SYN8€ On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN896 SPOT							0.00	0	0
Total For SYN896							0.00	0	0
SYN8€ On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN898 SPOT							0.00	0	0
Total For SYN898							0.00	0	0
SYN8€ On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN899 SPOT							0.00	0	0
Total For SYN899							0.00	0	0
SYN9€ On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN900 SPOT							0.00	0	0
Total For SYN900							0.00	0	0
SYN9€ On 23/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN901 SPOT							0.00	0	0
Total For SYN901							0.00	0	0
SYN9€ On 25/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN902 SPOT							0.00	0	0
Total For SYN902							0.00	0	0
SYN9€ On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN906 SPOT							0.00	0	0
Total For SYN906							0.00	0	0
SYN9€ On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN907 SPOT							0.00	0	0
Total For SYN907							0.00	0	0
SYN9€ On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN908 SPOT							0.00	0	0
Total For SYN908							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN91 On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN910 SPOT							0.00	0	0
Total For SYN910							0.00	0	0
SYN91 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN911 SPOT							0.00	0	0
Total For SYN911							0.00	0	0
SYN91 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN912 SPOT							0.00	0	0
Total For SYN912							0.00	0	0
SYN91 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN913 SPOT							0.00	0	0
Total For SYN913							0.00	0	0
SYN91 On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN914 SPOT							0.00	0	0
Total For SYN914							0.00	0	0
SYN91 On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN915 SPOT							0.00	0	0
Total For SYN915							0.00	0	0
SYN91 On 03/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN916 SPOT							0.00	0	0
Total For SYN916							0.00	0	0
SYN91 On 13/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN917 SPOT							0.00	0	0
Total For SYN917							0.00	0	0
SYN91 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN918 SPOT						10,200,000,000,000.00	102,000,000	102,000,000	51,000,000
Total For SYN918						10 200 000 000 000.00	102,000,000	102,000,000	51,000,000
SYN91 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN919 SPOT							0.00	0	0
Total For SYN919							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN92 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN920 SPOT							0.00	0	0
Total For SYN920							0.00	0	0
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	350,000
Total SZ25 SPOT							0.00	0	350,000
Total For SZ25							0.00	0	350,000
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total T018 SPOT							0.00	0	0
Total For T018							0.00	0	0
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS06 SPOT							0.00	0	0
Total For TFS06							0.00	0	0
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0
Total TFS73 SPOT							0.00	0	0
Total For TFS73							0.00	0	0
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS77 SPOT							0.00	0	0
Total For TFS77							0.00	0	0
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS78 SPOT							0.00	0	0
Total For TFS78							0.00	0	0
TFS83 On 28/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS83 SPOT							0.00	0	0
Total For TFS83							0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.00000	8.00000			0.00	0	0
Total TFS84 SPOT							0.00	0	0
Total For TFS84							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90 On 05/03/2013 Spot Bond			6.27000	6.27000			0.00	0	0
Total TFS90 SPOT							0.00	0	0
Total For TFS90							0.00	0	0
TFS93 On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS93 SPOT							0.00	0	0
Total For TFS93							0.00	0	0
TFS94 On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS94 SPOT							0.00	0	0
Total For TFS94							0.00	0	0
TFS95 On 25/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS95 SPOT							0.00	0	0
Total For TFS95							0.00	0	0
TFS96 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS96 SPOT							0.00	0	0
Total For TFS96							0.00	0	0
TFS97 On 14/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS97 SPOT							0.00	0	0
Total For TFS97							0.00	0	0
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TH7A2A SPOT							0.00	0	0
Total For TH7A2A							0.00	0	0
TH9A1 On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total TH9A10 SPOT							0.00	0	0
Total For TH9A10							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7A1 SPOT							0.00	0	0
Total For THE7A1							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	20,000
Total THE7A3 SPOT							0.00	0	20,000
Total For THE7A3							0.00	0	20,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7E On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7B SPOT							0.00	0	0
Total For THE7B							0.00	0	0
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7C SPOT							0.00	0	0
Total For THE7C							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A1 SPOT							0.00	0	0
Total For THE8A1							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A2 SPOT							0.00	0	0
Total For THE8A2							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A3 SPOT							0.00	0	0
Total For THE8A3							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8B1 SPOT							0.00	0	0
Total For THE8B1							0.00	0	0
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8C1 SPOT							0.00	0	0
Total For THE8C1							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A3 SPOT							0.00	0	0
Total For THE9A3							0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A5 SPOT							0.00	0	0
Total For THE9A5							0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A6 SPOT							0.00	0	0
Total For THE9A6							0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A7 SPOT							0.00	0	0
Total For THE9A7							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A8 SPOT							0.00	0	0
Total For THE9A8							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A9 SPOT							0.00	0	0
Total For THE9A9							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B1 SPOT							0.00	0	0
Total For THE9B1							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			15,600,000,000.00	156,000	3,254,000
Total TL15 SPOT							15 600 000 000.00	156,000	3,254,000
Total For TL15							15 600 000 000.00	156,000	3,254,000
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			203,843,500,000,000.00	2,038,435,000	1,023,030,000
Total TN17 SPOT							203 843 500 000 000.00	2,038,435,000	1,023,030,000
Total For TN17							203 843 500 000 000.00	2,038,435,000	1,023,030,000
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			72,529,700,000,000.00	725,297,000	266,893,000
Total TN20 SPOT							72 529 700 000 000.00	725,297,000	266,893,000
Total For TN20							72 529 700 000 000.00	725,297,000	266,893,000
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			85,500,000,000,000.00	855,000,000	191,242,000
Total TN23 SPOT							85 500 000 000 000.00	855,000,000	191,242,000
Total For TN23							85 500 000 000 000.00	855,000,000	191,242,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			58,000,000,000,000.00	580,000,000	166,221,000
Total TN25 SPOT							58 000 000 000 000.00	580,000,000	166,221,000
Total For TN25							58 000 000 000 000.00	580,000,000	166,221,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			5,459,000,000,000.00	54,590,000	23,449,000
Total TN27 SPOT							5 459 000 000 000.00	54,590,000	23,449,000
Total For TN27							5 459 000 000 000.00	54,590,000	23,449,000
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			0.00	0	0
Total TR30 SPOT							0.00	0	0
Total For TR30							0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
Total TR31 SPOT							0.00	0	0
Total For TR31							0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
Total TR32 SPOT							0.00	0	0
Total For TR32							0.00	0	0
TSP12 On 02/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP121 SPOT							0.00	0	0
Total For TSP121							0.00	0	0
TSP12 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP124 SPOT							0.00	0	0
Total For TSP124							0.00	0	0
TSP12 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP125 SPOT							0.00	0	0
Total For TSP125							0.00	0	0
TSP12 On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP127 SPOT							0.00	0	0
Total For TSP127							0.00	0	0
TSP12 On 07/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP128 SPOT							0.00	0	0
Total For TSP128							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP12 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP129 SPOT							0.00	0	0
Total For TSP129							0.00	0	0
TSP13 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP130 SPOT							0.00	0	0
Total For TSP130							0.00	0	0
TSP13 On 03/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP131 SPOT							0.00	0	0
Total For TSP131							0.00	0	0
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	241,000
Total UG21 SPOT							0.00	0	241,000
Total For UG21							0.00	0	241,000
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR02 SPOT							0.00	0	0
Total For UTR02							0.00	0	0
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
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
VIP1A2 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A5 SPOT							0.00	0	0
Total For VIP1A5							0.00	0	0
VIP1B: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B2 SPOT							0.00	0	0
Total For VIP1B2							0.00	0	0
VIP1B: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B3 SPOT							0.00	0	0
Total For VIP1B3							0.00	0	0
VIP1C: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C2 SPOT							0.00	0	0
Total For VIP1C2							0.00	0	0
VIP1C: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C3 SPOT							0.00	0	0
Total For VIP1C3							0.00	0	0
VKE01 On 08/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total VKE01 SPOT							0.00	0	0
Total For VKE01							0.00	0	0
VKE02 On 08/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total VKE02 SPOT							0.00	0	0
Total For VKE02							0.00	0	0
VKE03 On 08/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total VKE03 SPOT							0.00	0	0
Total For VKE03							0.00	0	0
VOD00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOD002 SPOT							0.00	0	0
Total For VOD002							0.00	0	0
VOD00 On 28/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOD003 SPOT							0.00	0	0
Total For VOD003							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD04 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOD004 SPOT							0.00	0	0
Total For VOD004							0.00	0	0
VOYT01 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			36,888,380,200,000.00	368,883,802	58,106,000
Total WS04 SPOT							36 888 380 200 000.00	368,883,802	58,106,000
Total For WS04							36 888 380 200 000.00	368,883,802	58,106,000
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			36,400,000,000,000.00	364,000,000	110,000,000
Total WS05 SPOT							36 400 000 000 000.00	364,000,000	110,000,000
Total For WS05							36 400 000 000 000.00	364,000,000	110,000,000
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			2,800,000,000,000.00	28,000,000	14,000,000
Total WSP1 SPOT							2 800 000 000 000.00	28,000,000	14,000,000
Total For WSP1							2 800 000 000 000.00	28,000,000	14,000,000
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			6,200,000,000,000.00	62,000,000	34,336,000
Total WSP2 SPOT							6 200 000 000 000.00	62,000,000	34,336,000
Total For WSP2							6 200 000 000 000.00	62,000,000	34,336,000
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
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			10,800,000,000,000.00	108,000,000	27,000,000
Total WSP5 SPOT							10 800 000 000 000.00	108,000,000	27,000,000
Total For WSP5							10 800 000 000 000.00	108,000,000	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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							3 395 580 637 283 810.00	257,246,630,116	97,930,454,576

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :							3,395,580,637,283,810.00	257,246,630,116	97,930,454,576
Total Futures							3 395 580 660 703 160.00	257,246,630,339	97,930,693,339
Total Options							0.00	0	120,026
Grand Total:							3,395,580,660,703,160.00	257,246,630,339	97,930,813,365