



Interest Rates Daily MTM Report

Daily summary for: 29/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 28/06/2012 Any day expiry			8.33000	8.37770		18.45	0.00	0	2,360
Total ANY DAY EXPIRY DAAH \$ Future							0.00	0	2,360
ANY D On 28/06/2012 Any day expiry	8.50	Call		138.00000	118,000	19.81	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.50	Put		260.00000	288,000	19.81	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.51	Call		135.00000	115,000	19.90	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.51	Put		267.00000	295,000	19.90	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.49	Call		141.00000	120,000	19.72	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.49	Put		253.00000	280,000	19.72	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.25	Put		116.00000	133,000	17.90	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.25	Call		244.00000	213,000	17.90	0.00	0	0
ANY D On 28/06/2012 Any day expiry	7.40	Call		980.00000	932,000	19.13	0.00	0	0
ANY D On 28/06/2012 Any day expiry	7.40	Put		2.00000	2,000	19.13	0.00	0	0
Total ANY DAY EXPIRY DAAH \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	2,360
DAUS On 31/05/2012 Any day expiry			8.29650	8.34250		19.69	0.00	0	0
DAUS On 29/06/2012 Any day expiry			8.33130	8.37900		18.52	0.00	0	0
DAUS On 31/07/2012 Any day expiry			8.37080	8.41840		18.51	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			8.40790	8.45570		18.85	0.00	0	0
DAUS	On	28/09/2012	Any day expiry			8.44030	8.48830		19.05	0.00	0	0
DAUS	On	31/10/2012	Any day expiry			8.47850	8.52680		18.99	0.00	0	0
DAUS	On	30/11/2012	Any day expiry			8.51330	8.56170		19.14	0.00	0	0
DAUS	On	27/12/2012	Any day expiry			8.54340	8.59190		19.23	0.00	0	0
Total DAUS Future										0.00	0	0
DAUS	On	31/05/2012	Any day expiry	7.75	Call		593.00000	547,000	28.50	0.00	0	0
DAUS	On	31/05/2012	Any day expiry	7.75	Put		1.00000	1,000	28.50	0.00	0	0
DAUS	On	31/05/2012	Any day expiry	7.76	Call		583.00000	537,000	28.43	0.00	0	0
DAUS	On	31/05/2012	Any day expiry	7.76	Put		1.00000	1,000	28.43	0.00	0	0
DAUS	On	31/05/2012	Any day expiry	7.74	Call		603.00000	557,000	28.57	0.00	0	0
DAUS	On	31/05/2012	Any day expiry	7.74	Put		1.00000	1,000	28.57	0.00	0	0
DAUS	On	31/05/2012	Any day expiry	7.40	Call		943.00000	897,000	31.38	0.00	0	0
DAUS	On	31/05/2012	Any day expiry	7.40	Put		1.00000	1,000	31.38	0.00	0	0
DAUS	On	31/05/2012	Any day expiry	8.25	Put		29.00000	31,000	20.66	0.00	0	0
DAUS	On	31/05/2012	Any day expiry	8.25	Call		121.00000	77,000	20.66	0.00	0	0
DAUS	On	31/05/2012	Any day expiry	7.72	Call		623.00000	577,000	28.71	0.00	0	0
DAUS	On	31/05/2012	Any day expiry	7.72	Put		1.00000	1,000	28.71	0.00	0	4,110
DAUS	On	31/05/2012	Any day expiry	8.51	Put		183.00000	220,000	24.45	0.00	0	0
DAUS	On	31/05/2012	Any day expiry	8.51	Call		15.00000	6,000	24.45	0.00	0	4,110
DAUS	On	29/06/2012	Any day expiry	7.75	Call		640.00000	594,000	17.08	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.75	Put		11.00000	13,000	17.08	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.76	Call		631.00000	585,000	17.04	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.76	Put		12.00000	14,000	17.04	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.74	Call		650.00000	604,000	17.12	0.00	0	0

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	7.74	Put		11.00000	13,000	17.12	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.40	Call		981.00000	934,000	19.01	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.40	Put		2.00000	3,000	19.01	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.25	Put		119.00000	136,000	17.97	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.25	Call		248.00000	217,000	17.97	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.72	Call		669.00000	623,000	17.20	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.72	Put		10.00000	12,000	17.20	0.00	0	5,480
DAUS	On	29/06/2012	Any day expiry	8.51	Put		270.00000	298,000	19.93	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.51	Call		139.00000	119,000	19.93	0.00	0	5,480
DAUS	On	31/07/2012	Any day expiry	7.80	Call		657.00000	616,000	16.67	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.80	Put		39.00000	45,000	16.67	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.81	Call		648.00000	607,000	16.67	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.81	Put		40.00000	46,000	16.67	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.79	Call		665.00000	624,000	16.67	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.79	Put		37.00000	43,000	16.67	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.40	Call		1,027.00000	981,000	17.35	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.40	Put		9.00000	10,000	17.35	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.25	Put		174.00000	193,000	18.05	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.25	Call		342.00000	314,000	18.05	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.72	Call		726.00000	684,000	16.67	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.72	Put		28.00000	33,000	16.67	0.00	0	4,800
DAUS	On	31/07/2012	Any day expiry	8.51	Put		322.00000	349,000	19.57	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.51	Call		230.00000	210,000	19.57	0.00	0	4,800
DAUS	On	31/08/2012	Any day expiry	7.85	Call		680.00000	644,000	17.07	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.85	Put		74.00000	86,000	17.07	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	7.86	Call		673.00000	636,000	17.07	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.86	Put		77.00000	88,000	17.07	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.84	Call		688.00000	651,000	17.07	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.84	Put		72.00000	83,000	17.07	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,077.00000	1,032,000	17.65	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.40	Put		21.00000	24,000	17.65	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.25	Put		213.00000	234,000	18.19	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.25	Call		419.00000	392,000	18.19	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.72	Call		786.00000	747,000	17.04	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.72	Put		50.00000	59,000	17.04	0.00	0	6,170
DAUS	On	31/08/2012	Any day expiry	8.51	Put		359.00000	387,000	19.46	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.51	Call		305.00000	285,000	19.46	0.00	0	6,170
DAUS	On	28/09/2012	Any day expiry	7.90	Call		697.00000	662,000	17.15	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.90	Put		109.00000	122,000	17.15	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.91	Call		690.00000	655,000	17.16	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.91	Put		112.00000	125,000	17.16	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.89	Call		705.00000	670,000	17.14	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.89	Put		107.00000	120,000	17.14	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,120.00000	1,076,000	17.48	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.40	Put		32.00000	36,000	17.48	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	8.25	Put		241.00000	263,000	18.15	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	8.25	Call		479.00000	453,000	18.15	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.72	Call		836.00000	799,000	17.02	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.72	Put		68.00000	79,000	17.02	0.00	0	7,540
DAUS	On	28/09/2012	Any day expiry	8.51	Put		387.00000	414,000	19.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	8.51	Call		365.00000	344,000	19.35	0.00	0	7,540
DAUS	On	31/10/2012	Any day expiry	7.90	Call		759.00000	725,000	17.14	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.90	Put		132.00000	147,000	17.14	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.91	Call		752.00000	717,000	17.15	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.91	Put		135.00000	149,000	17.15	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.89	Call		766.00000	732,000	17.13	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.89	Put		129.00000	144,000	17.13	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,171.00000	1,130,000	17.49	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.40	Put		44.00000	52,000	17.49	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	8.25	Put		268.00000	290,000	18.12	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	8.25	Call		545.00000	518,000	18.12	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.72	Call		894.00000	858,000	17.01	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.72	Put		87.00000	100,000	17.01	0.00	0	8,220
DAUS	On	31/10/2012	Any day expiry	8.51	Call		431.00000	409,000	19.26	0.00	0	8,220
DAUS	On	31/10/2012	Any day expiry	8.51	Put		414.00000	441,000	19.26	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.50	Call		490.00000	469,000	19.14	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.50	Put		428.00000	456,000	19.14	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.51	Call		486.00000	465,000	19.18	0.00	0	8,440
DAUS	On	30/11/2012	Any day expiry	8.51	Put		434.00000	462,000	19.18	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.49	Call		494.00000	473,000	19.10	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.49	Put		422.00000	450,000	19.10	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	7.72	Call		944.00000	908,000	16.93	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	7.72	Put		102.00000	115,000	16.93	0.00	0	8,440
DAUS	On	27/12/2012	Any day expiry	8.50	Call		537.00000	514,000	19.02	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.50	Put		445.00000	471,000	19.02	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS On 27/12/2012 Any day expiry	8.51	Call		533.00000	511,000	19.06	0.00	0	7,530
DAUS On 27/12/2012 Any day expiry	8.51	Put		451.00000	478,000	19.06	0.00	0	0
DAUS On 27/12/2012 Any day expiry	8.49	Call		541.00000	518,000	18.98	0.00	0	0
DAUS On 27/12/2012 Any day expiry	8.49	Put		439.00000	465,000	18.98	0.00	0	0
DAUS On 27/12/2012 Any day expiry	7.72	Call		986.00000	948,000	16.66	0.00	0	0
DAUS On 27/12/2012 Any day expiry	7.72	Put		114.00000	125,000	16.66	0.00	0	7,530
Total DAUS Option							0.00	0	104,580
Total For DAUS							0.00	0	104,580
Total for Any day expiry							0.00	0	106,940
CF CA On 18/06/2012 Can-Do Future			0.30100	0.32580			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			0.00160	0.00170			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			0.02990	0.02630			0.00	0	0
Total CF CANDO CABC Future							0.00	0	0
Total For CF CANDO CABC							0.00	0	0
CF CA On 18/06/2012 Can-Do Future				0.00000			0.00	0	16,000
Total CF CANDO CABD Future							0.00	0	16,000
Total For CF CANDO CABD							0.00	0	16,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES23							0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES26 Future							0.00	0	0
Total For ES26							0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES33 Future							0.00	0	0
Total For ES33							0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157 Future							0.00	0	0
Total For R157							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R201 Future							0.00	0	0
Total For R157/R201							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R206 Future							0.00	0	0
Total For R157/R206							0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186 Future							0.00	0	0
Total For R186							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R157 Future							0.00	0	0
Total For R186/R157							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R207 Future							0.00	0	0
Total For R186/R207							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R208 Future							0.00	0	0
Total For R186/R208							0.00	0	0
R189 On 01/04/2013 Price Contribution			100.00000	100.00000			0.00	0	0
Total R189 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R189							0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total R197 Future							0.00	0	0
Total For R197							0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201 Future							0.00	0	0
Total For R201							0.00	0	0
R201/F On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201/R206 Future							0.00	0	0
Total For R201/R206							0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total R202 Future							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203 Future							0.00	0	0
Total For R203							0.00	0	0
R203/F On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203/R157 Future							0.00	0	0
Total For R203/R157							0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204 Future							0.00	0	0
Total For R204							0.00	0	0
R204/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204/R157 Future							0.00	0	0
Total For R204/R157							0.00	0	0
R204/F On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204/R203 Future							0.00	0	0
Total For R204/R203							0.00	0	0
R206 On 15/01/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R206 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R206							0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207 Future							0.00	0	0
Total For R207							0.00	0	0
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207/R157 Future							0.00	0	0
Total For R207/R157							0.00	0	0
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207/R203 Future							0.00	0	0
Total For R207/R203							0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208 Future							0.00	0	0
Total For R208							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R157 Future							0.00	0	0
Total For R208/R157							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R204 Future							0.00	0	0
Total For R208/R204							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R207 Future							0.00	0	0
Total For R208/R207							0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000			0.00	0	0
Total R209 Future							0.00	0	0
Total For R209							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R157 Future							0.00	0	0
Total For R209/R157							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R186 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209/R186							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R204 Future							0.00	0	0
Total For R209/R204							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R208 Future							0.00	0	0
Total For R209/R208							0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000			0.00	0	0
Total R210 Future							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R211 Future							0.00	0	0
Total For R211							0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
Total R212 Future							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213 Future							0.00	0	0
Total For R213							0.00	0	0
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213/R186 Future							0.00	0	0
Total For R213/R186							0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214 Future							0.00	0	0
Total For R214							0.00	0	0
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future							0.00	0	0
Total For R214/R209							0.00	0	0
Total for Price Contribution							0.00	0	0
ES33 On 02/08/2012 Bond Future			9.55400	9.56500			0.00	0	4,220

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	01/11/2012	Bond Future			9.64900	9.66100			0.00	0	0
Total ES33 Future										0.00	0	4,220
ES33	On	02/08/2012	Bond Future	9.50	Call		0.00000	0,000		0.00	0	0
ES33	On	02/08/2012	Bond Future	9.50	Put		501.00000	416,000		0.00	0	0
ES33	On	02/08/2012	Bond Future	9.51	Call		0.00000	0,000		0.00	0	0
ES33	On	02/08/2012	Bond Future	9.51	Put		423.00000	339,000		0.00	0	0
ES33	On	02/08/2012	Bond Future	9.49	Call		0.00000	0,000		0.00	0	0
ES33	On	02/08/2012	Bond Future	9.49	Put		578.00000	494,000		0.00	0	0
ES33	On	01/11/2012	Bond Future	9.50	Call		0.00000	0,000		0.00	0	0
ES33	On	01/11/2012	Bond Future	9.50	Put		1,228.00000	1,137,000		0.00	0	0
ES33	On	01/11/2012	Bond Future	9.51	Call		0.00000	0,000		0.00	0	0
ES33	On	01/11/2012	Bond Future	9.51	Put		1,151.00000	1,060,000		0.00	0	0
ES33	On	01/11/2012	Bond Future	9.49	Call		0.00000	0,000		0.00	0	0
ES33	On	01/11/2012	Bond Future	9.49	Put		1,305.00000	1,215,000		0.00	0	0
Total ES33 Option										0.00	0	0
Total For ES33										0.00	0	4,220
R157	On	02/08/2012	Bond Future			6.43200	6.40500		2.49	12,491,714.00	100	14,970
R157	On	01/11/2012	Bond Future			6.48100	6.45200		2.77	11,995,503.00	100	100
R157	On	07/02/2013	Bond Future			6.53300	6.50100		2.71	0.00	0	0
Total R157 Future										24 487 217.00	200	15,070
R157	On	02/08/2012	Bond Future	8.00	Call		4,839.00000	4,755,000	2.76	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		1.00000	1,000	2.76	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		4,986.00000	4,902,000	2.76	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		0.00000	0,000	2.76	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		4,691.00000	4,607,000	2.76	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		0.00000	0,000	2.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	6.15	Put		1,011.00000	1,070,000	2.43	0.00	0	0
R157	On	02/08/2012	Bond Future	6.15	Call		214.00000	189,000	2.43	0.00	0	3,750
R157	On	02/08/2012	Bond Future	6.35	Put		613.00000	656,000	2.47	0.00	0	0
R157	On	02/08/2012	Bond Future	6.35	Call		442.00000	401,000	2.47	0.00	0	1,250
R157	On	02/08/2012	Bond Future	6.55	Call		785.00000	729,000	2.50	0.00	0	0
R157	On	02/08/2012	Bond Future	6.55	Put		335.00000	363,000	2.50	0.00	0	1,250
R157	On	02/08/2012	Bond Future	6.95	Call		1,756.00000	1,679,000	2.61	0.00	0	0
R157	On	02/08/2012	Bond Future	6.95	Put		74.00000	81,000	2.61	0.00	0	3,750
R157	On	01/11/2012	Bond Future	7.00	Call		1,882.00000	1,817,000	2.88	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Put		327.00000	345,000	2.88	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Call		1,992.00000	1,925,000	2.89	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Put		296.00000	312,000	2.89	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Call		1,775.00000	1,711,000	2.87	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Put		361.00000	380,000	2.87	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Call		1,466.00000	1,415,000	2.75	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Put		824.00000	856,000	2.75	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Call		1,546.00000	1,494,000	2.76	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Put		776.00000	806,000	2.76	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Call		1,389.00000	1,339,000	2.74	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Put		876.00000	908,000	2.74	0.00	0	0
Total R157 Option										0.00	0	10,000
Total For R157										24 487 217.00	200	25,070
R186	On	02/08/2012	Bond Future			8.39200	8.37800		11.32	11,873,956.00	100	34,789
R186	On	01/11/2012	Bond Future			8.46900	8.45400		12.86	12,048,797.00	100	100
R186	On	07/02/2013	Bond Future			8.55100	8.53500		13.49	0.00	0	0
Total R186 Future										23 922 753.00	200	34,889

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.75	Call		4,409.00000	4,299,000	11.76	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		1,025.00000	1,045,000	11.76	0.00	0	2,700
R186	On	02/08/2012	Bond Future	8.80	Call		4,737.00000	4,625,000	11.80	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		909.00000	927,000	11.80	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		4,090.00000	3,983,000	11.72	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		1,153.00000	1,176,000	11.72	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Put		2,943.00000	3,001,000	11.32	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Call		1,745.00000	1,673,000	11.32	0.00	0	8,750
R186	On	02/08/2012	Bond Future	8.66	Call		3,842.00000	3,738,000	11.68	0.00	0	0
R186	On	02/08/2012	Bond Future	8.66	Put		1,264.00000	1,290,000	11.68	0.00	0	276
R186	On	02/08/2012	Bond Future	7.66	Put		7,256.00000	7,363,000	10.95	0.00	0	0
R186	On	02/08/2012	Bond Future	7.66	Call		307.00000	284,000	10.95	0.00	0	276
R186	On	02/08/2012	Bond Future	7.76	Put		6,385.00000	6,486,000	11.02	0.00	0	0
R186	On	02/08/2012	Bond Future	7.76	Call		438.00000	409,000	11.02	0.00	0	43
R186	On	02/08/2012	Bond Future	8.76	Call		4,473.00000	4,364,000	11.77	0.00	0	0
R186	On	02/08/2012	Bond Future	8.76	Put		1,000.00000	1,021,000	11.77	0.00	0	43
R186	On	02/08/2012	Bond Future	8.00	Put		4,513.00000	4,594,000	11.17	0.00	0	0
R186	On	02/08/2012	Bond Future	8.00	Call		926.00000	877,000	11.17	0.00	0	1,099
R186	On	02/08/2012	Bond Future	9.00	Call		6,127.00000	6,007,000	11.98	0.00	0	0
R186	On	02/08/2012	Bond Future	9.00	Put		547.00000	557,000	11.98	0.00	0	199
R186	On	02/08/2012	Bond Future	7.70	Put		6,902.00000	7,007,000	10.98	0.00	0	0
R186	On	02/08/2012	Bond Future	7.70	Call		355.00000	330,000	10.98	0.00	0	2,700
R186	On	02/08/2012	Bond Future	8.30	Call		1,953.00000	1,876,000	11.36	0.00	0	0
R186	On	02/08/2012	Bond Future	8.30	Put		2,681.00000	2,734,000	11.36	0.00	0	900
R186	On	01/11/2012	Bond Future	8.75	Call		5,526.00000	5,430,000	13.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.75	Put		2,873.00000	2,913,000	13.02	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Call		5,797.00000	5,698,000	13.05	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Put		2,704.00000	2,741,000	13.05	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Call		5,261.00000	5,167,000	12.99	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Put		3,050.00000	3,092,000	12.99	0.00	0	0
R186	On	01/11/2012	Bond Future	8.82	Call		5,907.00000	5,807,000	13.06	0.00	0	0
R186	On	01/11/2012	Bond Future	8.82	Put		2,639.00000	2,675,000	13.06	0.00	0	1,858
R186	On	01/11/2012	Bond Future	7.82	Put		7,716.00000	7,802,000	12.48	0.00	0	0
R186	On	01/11/2012	Bond Future	7.82	Call		1,728.00000	1,678,000	12.48	0.00	0	1,858
R186	On	07/02/2013	Bond Future	8.50	Call		5,126.00000	5,042,000	13.49	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Put		5,439.00000	5,498,000	13.49	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Call		5,353.00000	5,267,000	13.53	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Put		5,219.00000	5,276,000	13.53	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Call		4,907.00000	4,826,000	13.46	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Put		5,669.00000	5,731,000	13.46	0.00	0	0
Total R186 Option										0.00	0	20,702
Total For R186										23 922 753.00	200	55,591
R189	On	02/08/2012	Bond Future			218.87016	218.86716			0.00	0	44
Total R189 Future										0.00	0	44
R189	On	02/08/2012	Bond Future	218.00	Call		867.00000	870,000		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		817.00000	820,000		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		917.00000	920,000		0.00	0	0
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R189										0.00	0	44
R197	On	02/08/2012	Bond Future			256.41906	256.39724			0.00	0	1,409
Total R197 Future										0.00	0	1,409
R197	On	02/08/2012	Bond Future	257.00	Call		0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.00	Put		603.00000	581,000		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		653.00000	631,000		0.00	0	0
R197	On	02/08/2012	Bond Future	256.95	Call		0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	256.95	Put		553.00000	531,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	1,409
R201	On	02/08/2012	Bond Future			5.75000	5.72300		1.86	0.00	0	2,704
R201	On	01/11/2012	Bond Future			5.72000	5.69000		1.90	0.00	0	0
R201	On	07/02/2013	Bond Future			5.65900	5.62400		1.89	0.00	0	0
Total R201 Future										0.00	0	2,704
R201	On	02/08/2012	Bond Future	7.50	Call		3,958.00000	3,897,000	2.07	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.07	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		4,067.00000	4,005,000	2.07	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.07	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		3,849.00000	3,788,000	2.07	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.07	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Call		1,737.00000	1,682,000	2.03	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Put		92.00000	99,000	2.03	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Call		1,826.00000	1,771,000	2.04	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Put		81.00000	87,000	2.04	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Call		1,649.00000	1,595,000	2.02	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		105.00000	112,000	2.02	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Call		1,404.00000	1,357,000	2.00	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Put		284.00000	300,000	2.00	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Call		1,472.00000	1,423,000	2.01	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Put		263.00000	277,000	2.01	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Call		1,337.00000	1,291,000	1.99	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Put		306.00000	323,000	1.99	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			186.70040	186.82919			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		4,171.00000	4,300,000		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		4,221.00000	4,350,000		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		4,121.00000	4,250,000		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			7.03300	7.00200		4.86	0.00	0	3,541
R203	On	01/11/2012	Bond Future			7.10000	7.06800		5.61	0.00	0	0
R203	On	07/02/2013	Bond Future			7.17400	7.14000		5.39	0.00	0	0
Total R203 Future										0.00	0	3,541
R203	On	02/08/2012	Bond Future	8.50	Call		6,305.00000	6,170,000	5.27	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		3.00000	3,000	5.27	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		6,506.00000	6,371,000	5.27	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		2.00000	2,000	5.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.45	Call		6,103.00000	5,968,000	5.27	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		4.00000	4,000	5.27	0.00	0	0
R203	On	02/08/2012	Bond Future	6.60	Put		2,037.00000	2,140,000	4.74	0.00	0	0
R203	On	02/08/2012	Bond Future	6.60	Call		263.00000	230,000	4.74	0.00	0	4,200
R203	On	02/08/2012	Bond Future	6.85	Put		1,262.00000	1,340,000	4.81	0.00	0	0
R203	On	02/08/2012	Bond Future	6.85	Call		595.00000	538,000	4.81	0.00	0	1,400
R203	On	02/08/2012	Bond Future	7.15	Call		1,261.00000	1,173,000	4.92	0.00	0	0
R203	On	02/08/2012	Bond Future	7.15	Put		617.00000	664,000	4.92	0.00	0	1,400
R203	On	02/08/2012	Bond Future	7.55	Call		2,549.00000	2,430,000	5.09	0.00	0	0
R203	On	02/08/2012	Bond Future	7.55	Put		188.00000	204,000	5.09	0.00	0	4,200
R203	On	01/11/2012	Bond Future	7.75	Call		3,382.00000	3,277,000	5.89	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Put		584.00000	613,000	5.89	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Call		3,539.00000	3,432,000	5.91	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Put		540.00000	566,000	5.91	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Call		3,228.00000	3,125,000	5.87	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Put		632.00000	663,000	5.87	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Call		898.00000	855,000	5.27	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Put		3,467.00000	3,558,000	5.27	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Call		962.00000	917,000	5.28	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Put		3,327.00000	3,417,000	5.28	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Call		837.00000	796,000	5.26	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Put		3,610.00000	3,703,000	5.26	0.00	0	0
Total R203 Option										0.00	0	11,200
Total For R203										0.00	0	14,741
R204	On	02/08/2012	Bond Future			7.33500	7.30500		6.23	0.00	0	4,101

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future			7.40500	7.37300		6.97	0.00	0	0
R204	On	07/02/2013	Bond Future			7.48000	7.44700		7.09	0.00	0	0
Total R204 Future										0.00	0	4,101
R204	On	02/08/2012	Bond Future	8.50	Call		5,937.00000	5,785,000	6.74	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		23.00000	25,000	6.74	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		6,170.00000	6,018,000	6.74	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		17.00000	19,000	6.74	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		5,704.00000	5,553,000	6.74	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		29.00000	31,000	6.74	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Call		3,883.00000	3,762,000	7.32	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Put		837.00000	874,000	7.32	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Call		4,061.00000	3,938,000	7.34	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Put		776.00000	812,000	7.34	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Call		3,707.00000	3,588,000	7.30	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Put		899.00000	939,000	7.30	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Call		4,003.00000	3,894,000	7.32	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Put		1,416.00000	1,464,000	7.32	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Call		4,161.00000	4,050,000	7.34	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Put		1,344.00000	1,390,000	7.34	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Call		3,848.00000	3,741,000	7.30	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Put		1,492.00000	1,541,000	7.30	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	4,101
R206	On	02/08/2012	Bond Future			5.39400	5.38200		1.01	0.00	0	1,781
R206	On	01/11/2012	Bond Future			5.25900	5.24500		1.00	0.00	0	0
R206	On	07/02/2013	Bond Future			4.99600	4.97800		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		2,559.00000	2,542,000	1.13	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.13	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		2,626.00000	2,609,000	1.13	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.13	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		2,492.00000	2,475,000	1.13	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.13	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Call		907.00000	892,000	1.01	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Put		35.00000	36,000	1.01	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Call		959.00000	944,000	1.02	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Put		29.00000	30,000	1.02	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Call		855.00000	841,000	1.01	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Put		40.00000	42,000	1.01	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Call		983.00000	968,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Put		62.00000	63,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Call		1,021.00000	1,007,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Put		55.00000	57,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Call		945.00000	930,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Put		69.00000	70,000	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			7.67000	7.62900		7.42	0.00	0	27,509
R207	On	01/11/2012	Bond Future			7.74300	7.70100		8.32	0.00	0	0
R207	On	07/02/2013	Bond Future			7.82400	7.78000		8.43	0.00	0	0
Total R207 Future										0.00	0	27,509
R207	On	02/08/2012	Bond Future	8.75	Call		5,999.00000	5,778,000	8.03	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		43.00000	48,000	8.03	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		6,246.00000	6,024,000	8.03	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		35.00000	39,000	8.03	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		5,753.00000	5,534,000	8.03	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		53.00000	60,000	8.03	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Call		3,948.00000	3,784,000	8.59	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Put		1,059.00000	1,119,000	8.59	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Call		4,134.00000	3,967,000	8.62	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Put		987.00000	1,045,000	8.62	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Call		3,766.00000	3,606,000	8.56	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Put		1,135.00000	1,200,000	8.56	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Call		4,162.00000	4,011,000	8.70	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Put		1,762.00000	1,839,000	8.70	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Call		4,327.00000	4,173,000	8.73	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Put		1,676.00000	1,750,000	8.73	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Call		4,000.00000	3,852,000	8.67	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Put		1,852.00000	1,932,000	8.67	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			7.75900	7.71900		8.28	0.00	0	9,382
R208	On	01/11/2012	Bond Future			7.83000	7.78900		9.66	0.00	0	0
R208	On	07/02/2013	Bond Future			7.90700	7.86300		9.51	0.00	0	0
Total R208 Future										0.00	0	9,382
R208	On	02/08/2012	Bond Future	8.75	Call		5,998.00000	5,768,000	8.96	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		71.00000	80,000	8.96	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		6,261.00000	6,029,000	8.96	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		58.00000	65,000	8.96	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		5,735.00000	5,506,000	8.93	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		84.00000	94,000	8.93	0.00	0	0
R208	On	02/08/2012	Bond Future	7.20	Put		3,477.00000	3,671,000	8.01	0.00	0	0
R208	On	02/08/2012	Bond Future	7.20	Call		304.00000	258,000	8.01	0.00	0	3,450
R208	On	02/08/2012	Bond Future	7.50	Put		2,105.00000	2,254,000	8.15	0.00	0	0
R208	On	02/08/2012	Bond Future	7.50	Call		782.00000	692,000	8.15	0.00	0	1,150
R208	On	02/08/2012	Bond Future	7.80	Call		1,611.00000	1,469,000	8.31	0.00	0	0
R208	On	02/08/2012	Bond Future	7.80	Put		1,128.00000	1,225,000	8.31	0.00	0	1,150
R208	On	02/08/2012	Bond Future	8.25	Call		3,465.00000	3,263,000	8.62	0.00	0	0
R208	On	02/08/2012	Bond Future	8.25	Put		352.00000	389,000	8.62	0.00	0	3,450
R208	On	01/11/2012	Bond Future	8.25	Call		3,965.00000	3,797,000	9.93	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Put		1,321.00000	1,392,000	9.93	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Call		4,158.00000	3,986,000	9.96	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Put		1,233.00000	1,300,000	9.96	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Call		3,776.00000	3,612,000	9.90	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Put		1,414.00000	1,489,000	9.90	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Call		3,478.00000	3,335,000	9.66	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Put		2,704.00000	2,811,000	9.66	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Call		3,637.00000	3,490,000	9.69	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Put		2,583.00000	2,685,000	9.69	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Call		3,323.00000	3,184,000	9.63	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Put		2,831.00000	2,941,000	9.63	0.00	0	0
Total R208 Option										0.00	0	9,200
Total For R208										0.00	0	18,582

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future			8.93700	8.94300		15.74	493,518,415.00	6,500	20,995
R209	On	01/11/2012	Bond Future			9.00800	9.01400		18.79	0.00	0	0
R209	On	07/02/2013	Bond Future			9.08300	9.09000		19.02	0.00	0	0
Total R209 Future										493 518 415.00	6,500	20,995
R209	On	02/08/2012	Bond Future	9.25	Call		3,387.00000	3,404,000	16.03	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		1,085.00000	1,056,000	16.03	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		3,639.00000	3,658,000	16.09	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		973.00000	946,000	16.09	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		3,142.00000	3,158,000	15.97	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		1,207.00000	1,177,000	15.97	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Call		3,578.00000	3,591,000	18.79	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Put		3,684.00000	3,652,000	18.79	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Call		3,768.00000	3,781,000	18.83	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Put		3,496.00000	3,463,000	18.83	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Call		3,394.00000	3,406,000	18.75	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Put		3,882.00000	3,849,000	18.75	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Call		4,445.00000	4,463,000	19.02	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Put		5,123.00000	5,089,000	19.02	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Call		4,629.00000	4,647,000	19.07	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Put		4,929.00000	4,895,000	19.07	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Call		4,269.00000	4,286,000	18.98	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Put		5,329.00000	5,293,000	18.98	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										493 518 415.00	6,500	20,995
R210	On	02/08/2012	Bond Future			141.45865	141.44498			0.00	0	925
Total R210 Future										0.00	0	925

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future	143.00	Call		0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.00	Put		1,555.00000	1,541,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.05	Call		0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.05	Put		1,605.00000	1,591,000		0.00	0	0
R210	On	02/08/2012	Bond Future	142.95	Call		0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	142.95	Put		1,505.00000	1,491,000		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			119.69204	119.68593			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		314.00000	308,000		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		364.00000	358,000		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		264.00000	258,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	480
R212	On	02/08/2012	Bond Future			117.46578	117.45558			0.00	0	2,962
Total R212 Future										0.00	0	2,962
R212	On	02/08/2012	Bond Future	118.00	Call		0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.00	Put		544.00000	534,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.05	Call		0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.05	Put		594.00000	584,000		0.00	0	0
R212	On	02/08/2012	Bond Future	117.95	Call		0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	117.95	Put		494.00000	484,000		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			8.84900	8.83500		14.00		0.00	0	4,725
R213	On	01/11/2012	Bond Future			8.92500	8.91100		16.66		0.00	0	0
R213	On	07/02/2013	Bond Future			9.00900	8.99400		16.81		0.00	0	0
Total R213 Future											0.00	0	4,725
R213	On	02/08/2012	Bond Future	9.25	Call		4,058.00000	3,963,000	14.51		0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		870.00000	885,000	14.51		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		4,335.00000	4,239,000	14.56		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		775.00000	790,000	14.56		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call		3,787.00000	3,695,000	14.46		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		973.00000	992,000	14.46		0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Call		4,047.00000	3,975,000	16.84		0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Put		3,358.00000	3,395,000	16.84		0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Call		4,253.00000	4,180,000	16.88		0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Put		3,180.00000	3,216,000	16.88		0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Call		3,846.00000	3,776,000	16.80		0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Put		3,543.00000	3,582,000	16.80		0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Call		4,813.00000	4,743,000	16.81		0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Put		4,767.00000	4,812,000	16.81		0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Call		5,009.00000	4,938,000	16.86		0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Put		4,581.00000	4,625,000	16.86		0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Call		4,624.00000	4,556,000	16.78		0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Put		4,962.00000	5,009,000	16.78		0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											0.00	0	4,725
R214	On	02/08/2012	Bond Future			8.95400	8.96000				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		1,307.00000	1,259,000		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		1,224.00000	1,176,000		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		1,390.00000	1,342,000		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	1,530
Total for Bond										541 928 385.00	6,900	227,374
GOVI	On	02/08/2012	GOVI			395.41900	395.90600			0.00	0	236
GOVI	On	01/11/2012	GOVI			401.25400	401.74700			0.00	0	0
Total GOVI Future										0.00	0	236
GOVI	On	02/08/2012	GOVI	390.00	Call		59,060.00000	54,190,000		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		58,960.00000	54,090,000		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		59,160.00000	54,290,000		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		2,530.00000	7,460,000		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		2,630.00000	7,560,000		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		2,430.00000	7,360,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	236

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI							0.00	0	236
AL7T On 02/08/2012 Index Future			435.51700	436.48400			0.00	0	13
AL7T On 01/11/2012 Index Future			441.94400	442.92300			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			394.34200	394.80400			0.00	0	1,004
ALBI On 01/11/2012 Index Future			400.16200	400.62800			0.00	0	0
Total ALBI Future							0.00	0	1,004
Total For ALBI							0.00	0	1,004
IGOV On 02/08/2012 Index Future			174.05300	174.07700			0.00	0	563
IGOV On 01/11/2012 Index Future			176.62200	176.64500			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			471.63900	471.63900			0.00	0	169
Total ILBI Future							0.00	0	169
Total For ILBI							0.00	0	169
Total for Index							0.00	0	1,749
JIBAR On 20/06/2012 Jibar Future			5.60000	5.60000			0.00	0	2,890
JIBAR On 18/07/2012 Jibar Future			5.56000	5.56000			0.00	0	0
JIBAR On 15/08/2012 Jibar Future			5.53000	5.53000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			5.50000	5.51000			0.00	0	44,760
JIBAR On 17/10/2012 Jibar Future			5.49000	5.50000			0.00	0	0
JIBAR On 21/11/2012 Jibar Future			5.49000	5.50000			0.00	0	0
JIBAR On 19/12/2012 Jibar Future			5.49000	5.50000			0.00	0	840
JIBAR On 20/03/2013 Jibar Future			5.53000	5.55000			0.00	0	790
JIBAR On 19/06/2013 Jibar Future			5.65000	5.67000			0.00	0	500
JIBAR On 18/09/2013 Jibar Future			5.83000	5.85000			0.00	0	1,700
JIBAR On 18/12/2013 Jibar Future			6.01000	6.03000			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			6.20000	6.21000			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 :							541,928,385.00	6,900	418,949
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA02 SPOT							0.00	0	0
Total For AA02							0.00	0	0
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA03 SPOT							0.00	0	0
Total For AA03							0.00	0	0
AA04 On 22/03/2017 Spot Bond			100.00000	100.00000			0.00	0	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		740,000,000,000.00	148,000,000	37,000,000	
Total AA05 SPOT						740 000 000 000.00	148,000,000	37,000,000	
Total For AA05						740 000 000 000.00	148,000,000	37,000,000	
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000		180,000,000,000.00	1,800,000	900,000	
Total AB05 SPOT						180 000 000 000.00	1,800,000	900,000	
Total For AB05						180 000 000 000.00	1,800,000	900,000	
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000		2,980,000,000,000.00	29,800,000	14,315,000	
Total AB06 SPOT						2 980 000 000 000.00	29,800,000	14,315,000	
Total For AB06						2 980 000 000 000.00	29,800,000	14,315,000	
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000		1,360,000,000,000.00	13,600,000	6,800,000	
Total AB07 SPOT						1 360 000 000 000.00	13,600,000	6,800,000	
Total For AB07						1 360 000 000 000.00	13,600,000	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			180,000,000,000.00	1,800,000	1,300,000
Total ABCPI2 SPOT							180 000 000 000.00	1,800,000	1,300,000
Total For ABCPI2							180 000 000 000.00	1,800,000	1,300,000
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			220,000,000,000.00	2,200,000	5,100,000
Total ABCPI3 SPOT							220 000 000 000.00	2,200,000	5,100,000
Total For ABCPI3							220 000 000 000.00	2,200,000	5,100,000
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		600,000,000,000.00		6,000,000	3,000,000
Total ABL10A SPOT						600 000 000 000.00		6,000,000	3,000,000
Total For ABL10A						600 000 000 000.00		6,000,000	3,000,000
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL10B SPOT							0.00	0	0
Total For ABL10B							0.00	0	0
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL11A SPOT							0.00	0	0
Total For ABL11A							0.00	0	0
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL11B SPOT							0.00	0	0
Total For ABL11B							0.00	0	0
ABL12 On 08/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL12B SPOT							0.00	0	0
Total For ABL12B							0.00	0	0
ABL13 On 11/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL13 SPOT							0.00	0	0
Total For ABL13							0.00	0	0
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL6 SPOT							0.00	0	0
Total For ABL6							0.00	0	0
ABL7 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL7 SPOT							0.00	0	0
Total For ABL7							0.00	0	0

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			140,000,000,000.00	1,400,000	717,000
Total ABL8A SPOT							140 000 000 000.00	1,400,000	717,000
Total For ABL8A							140 000 000 000.00	1,400,000	717,000
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
ABLC0 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC06 SPOT							0.00	0	0
Total For ABLC06							0.00	0	0
ABLI01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI01 SPOT							0.00	0	0
Total For ABLI01							0.00	0	0
ABLI02 On 08/05/2014 Spot Bond			100.00000	100.00000			5,397,230,000,000.00	53,972,300	19,186,150
Total ABLI02 SPOT							5 397 230 000 000.00	53,972,300	19,186,150
Total For ABLI02							5 397 230 000 000.00	53,972,300	19,186,150
ABLI03 On 15/03/2015 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000
Total ABLI03 SPOT							1 000 000 000 000.00	10,000,000	5,000,000
Total For ABLI03							1 000 000 000 000.00	10,000,000	5,000,000
ABLI04 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 ABLS3 SPOT							0.00	0	0
Total For ABLS3							0.00	0	0
ABLS4 On 29/03/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS4 SPOT							0.00	0	0
Total For ABLS4							0.00	0	0
ABN05 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN05 SPOT							0.00	0	0
Total For ABN05							0.00	0	0
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
ABN52 On 18/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN52 SPOT							0.00	0	0
Total For ABN52							0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000		1,420,000,000,000.00		14,200,000	6,822,000
Total ABS10 SPOT						1 420 000 000 000.00		14,200,000	6,822,000
Total For ABS10						1 420 000 000 000.00		14,200,000	6,822,000
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000		1,380,000,000,000.00		13,800,000	7,044,000
Total ABS5 SPOT						1 380 000 000 000.00		13,800,000	7,044,000
Total For ABS5						1 380 000 000 000.00		13,800,000	7,044,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000		960,000,000,000.00		9,600,000	4,710,000
Total ABS6 SPOT						960 000 000 000.00		9,600,000	4,710,000
Total For ABS6						960 000 000 000.00		9,600,000	4,710,000
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000		60,000,000,000.00		600,000	300,000
Total ABS7 SPOT						60 000 000 000.00		600,000	300,000
Total For ABS7						60 000 000 000.00		600,000	300,000
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	38,000,000
Total ABS9 SPOT							0.00	0	38,000,000
Total For ABS9							0.00	0	38,000,000
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000		3,100,000,000,000.00		31,000,000	10,000,000
Total ABS11 SPOT						3 100 000 000 000.00		31,000,000	10,000,000
Total For ABS11						3 100 000 000 000.00		31,000,000	10,000,000
ABS12 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	400,000
Total ABS12 SPOT							0.00	0	400,000
Total For ABS12							0.00	0	400,000
ABS13 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS13 SPOT							0.00	0	0
Total For ABS13							0.00	0	0
ABS14 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS14 SPOT							0.00	0	0
Total For ABS14							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL00 On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL001 SPOT							0.00	0	0
Total For ACL001							0.00	0	0
ACL01 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL017 SPOT							0.00	0	0
Total For ACL017							0.00	0	0
ACL01 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL019 SPOT							0.00	0	0
Total For ACL019							0.00	0	0
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

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 ACL033 SPOT							0.00	0	0
Total For ACL033							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL036 SPOT							0.00	0	0
Total For ACL036							0.00	0	0
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL039 SPOT							0.00	0	0
Total For ACL039							0.00	0	0
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL041 SPOT							0.00	0	0
Total For ACL041							0.00	0	0
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL042 SPOT							0.00	0	0
Total For ACL042							0.00	0	0
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL047 SPOT							0.00	0	0
Total For ACL047							0.00	0	0
ACL05 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL053 SPOT							0.00	0	0
Total For ACL053							0.00	0	0
ACL05 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL054 SPOT							0.00	0	0
Total For ACL054							0.00	0	0
ACL06 On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL068 SPOT							0.00	0	0
Total For ACL068							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL07 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL071 SPOT							0.00	0	0
Total For ACL071							0.00	0	0
ACL07 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL072 SPOT							0.00	0	0
Total For ACL072							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL073 SPOT							0.00	0	0
Total For ACL073							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL074 SPOT							0.00	0	0
Total For ACL074							0.00	0	0
ACL07 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL075 SPOT							0.00	0	0
Total For ACL075							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL076 SPOT							0.00	0	0
Total For ACL076							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL077 SPOT							0.00	0	0
Total For ACL077							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL078 SPOT							0.00	0	0
Total For ACL078							0.00	0	0
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL080 SPOT							0.00	0	0
Total For ACL080							0.00	0	0
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

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 ACL082 SPOT							0.00	0	0
Total For ACL082							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL083 SPOT							0.00	0	0
Total For ACL083							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL084 SPOT							0.00	0	0
Total For ACL084							0.00	0	0
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL085 SPOT							0.00	0	0
Total For ACL085							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL086 SPOT							0.00	0	0
Total For ACL086							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL087 SPOT							0.00	0	0
Total For ACL087							0.00	0	0
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL088 SPOT							0.00	0	0
Total For ACL088							0.00	0	0
ACL08 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL089 SPOT							0.00	0	0
Total For ACL089							0.00	0	0
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL090 SPOT							0.00	0	0
Total For ACL090							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL09 On 26/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL092 SPOT							0.00	0	0
Total For ACL092							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL093 SPOT							0.00	0	0
Total For ACL093							0.00	0	0
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL094 SPOT							0.00	0	0
Total For ACL094							0.00	0	0
ACL09 On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL095 SPOT							0.00	0	0
Total For ACL095							0.00	0	0
ACL09 On 20/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL096 SPOT							0.00	0	0
Total For ACL096							0.00	0	0
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL097 SPOT							0.00	0	0
Total For ACL097							0.00	0	0
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL098 SPOT							0.00	0	0
Total For ACL098							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL099 SPOT							0.00	0	0
Total For ACL099							0.00	0	0
ACL10 On 20/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL100 SPOT							0.00	0	0
Total For ACL100							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL10 On 12/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL102 SPOT							0.00	0	0
Total For ACL102							0.00	0	0
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL103 SPOT							0.00	0	0
Total For ACL103							0.00	0	0
ACL10 On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	930,000
Total ACL104 SPOT							0.00	0	930,000
Total For ACL104							0.00	0	930,000
ACL11 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL114 SPOT							0.00	0	0
Total For ACL114							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL115 SPOT							0.00	0	0
Total For ACL115							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL116 SPOT							0.00	0	0
Total For ACL116							0.00	0	0
ACL11 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL117 SPOT							0.00	0	0
Total For ACL117							0.00	0	0
ACL11 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL118 SPOT							0.00	0	0
Total For ACL118							0.00	0	0
ACL12 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL120 SPOT							0.00	0	0
Total For ACL120							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL12 On 20/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL122 SPOT							0.00	0	0
Total For ACL122							0.00	0	0
ACL12 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL123 SPOT							0.00	0	0
Total For ACL123							0.00	0	0
ACL12 On 09/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL124 SPOT							0.00	0	0
Total For ACL124							0.00	0	0
ACL12 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL125 SPOT							0.00	0	0
Total For ACL125							0.00	0	0
ACL12 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL126 SPOT							0.00	0	0
Total For ACL126							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL127 SPOT							0.00	0	0
Total For ACL127							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL128 SPOT							0.00	0	0
Total For ACL128							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL129 SPOT							0.00	0	0
Total For ACL129							0.00	0	0
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL130 SPOT							0.00	0	0
Total For ACL130							0.00	0	0
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL131 SPOT							0.00	0	0
Total For ACL131							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL13 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL132 SPOT							0.00	0	0
Total For ACL132							0.00	0	0
ACL13 On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL133 SPOT							0.00	0	0
Total For ACL133							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL134 SPOT							0.00	0	0
Total For ACL134							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL135 SPOT							0.00	0	0
Total For ACL135							0.00	0	0
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL136 SPOT							0.00	0	0
Total For ACL136							0.00	0	0
ACL13 On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL137 SPOT							0.00	0	0
Total For ACL137							0.00	0	0
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL138 SPOT							0.00	0	0
Total For ACL138							0.00	0	0
ACL13 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL139 SPOT							0.00	0	0
Total For ACL139							0.00	0	0
ACL14 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL140 SPOT							0.00	0	0
Total For ACL140							0.00	0	0
ACL14 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL141 SPOT							0.00	0	0
Total For ACL141							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL14 On 20/12/2014 Spot Bond			100.00000	100.00000			1,680,000,000.00	16,800,000	5,000,000
Total ACL142 SPOT							1 680 000 000 000.00	16,800,000	5,000,000
Total For ACL142							1 680 000 000 000.00	16,800,000	5,000,000
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL143 SPOT							0.00	0	0
Total For ACL143							0.00	0	0
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL144 SPOT							0.00	0	0
Total For ACL144							0.00	0	0
ACL14 On 20/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL145 SPOT							0.00	0	0
Total For ACL145							0.00	0	0
ACL14 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL146 SPOT							0.00	0	0
Total For ACL146							0.00	0	0
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL147 SPOT							0.00	0	0
Total For ACL147							0.00	0	0
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL148 SPOT							0.00	0	0
Total For ACL148							0.00	0	0
ACL14 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL149 SPOT							0.00	0	0
Total For ACL149							0.00	0	0
ACL15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL150 SPOT							0.00	0	0
Total For ACL150							0.00	0	0
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL151 SPOT							0.00	0	0
Total For ACL151							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL15 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL152 SPOT							0.00	0	0
Total For ACL152							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL153 SPOT							0.00	0	0
Total For ACL153							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL154 SPOT							0.00	0	0
Total For ACL154							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL155 SPOT							0.00	0	0
Total For ACL155							0.00	0	0
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL156 SPOT							0.00	0	0
Total For ACL156							0.00	0	0
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL157 SPOT							0.00	0	0
Total For ACL157							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL158 SPOT							0.00	0	0
Total For ACL158							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL159 SPOT							0.00	0	0
Total For ACL159							0.00	0	0
ACL16 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL160 SPOT							0.00	0	0
Total For ACL160							0.00	0	0
ACL16 On 20/03/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL161 SPOT							0.00	0	0
Total For ACL161							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL162 SPOT							0.00	0	0
Total For ACL162							0.00	0	0
ACL16 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL163 SPOT							0.00	0	0
Total For ACL163							0.00	0	0
ACL16 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL164 SPOT							0.00	0	0
Total For ACL164							0.00	0	0
ACL16 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL165 SPOT							0.00	0	0
Total For ACL165							0.00	0	0
ACL16 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL166 SPOT							0.00	0	0
Total For ACL166							0.00	0	0
ACL16 On 20/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL167 SPOT							0.00	0	0
Total For ACL167							0.00	0	0
ACL16 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL168 SPOT							0.00	0	0
Total For ACL168							0.00	0	0
ACL16 On 20/06/2017 Spot Bond			1.75000	1.75000			0.00	0	0
Total ACL169 SPOT							0.00	0	0
Total For ACL169							0.00	0	0
ACL17 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL170 SPOT							0.00	0	0
Total For ACL170							0.00	0	0
ACL17 On 30/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL171 SPOT							0.00	0	0
Total For ACL171							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL17 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL172 SPOT							0.00	0	0
Total For ACL172							0.00	0	0
ADB01 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB01S SPOT							0.00	0	0
Total For ADB01S							0.00	0	0
ADB02 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB02S SPOT							0.00	0	0
Total For ADB02S							0.00	0	0
ADB03 On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB03S SPOT							0.00	0	0
Total For ADB03S							0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total AER01U SPOT							0.00	0	0
Total For AER01U							0.00	0	0
AHF1A On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AHF1A1 SPOT							0.00	0	0
Total For AHF1A1							0.00	0	0
AHF1E On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AHF1B1 SPOT							0.00	0	0
Total For AHF1B1							0.00	0	0
AHF1C On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AHF1C1 SPOT							0.00	0	0
Total For AHF1C1							0.00	0	0
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000,000	7,800,000
Total AIR01 SPOT							1 600 000 000 000.00	16,000,000	7,800,000
Total For AIR01							1 600 000 000 000.00	16,000,000	7,800,000
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02 SPOT							0.00	0	0
Total For AIR02							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02l On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02U SPOT							0.00	0	0
Total For AIR02U							0.00	0	0
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			2,840,000,000,000.00	28,400,000	19,117,000
Total AIR03 SPOT							2 840 000 000 000.00	28,400,000	19,117,000
Total For AIR03							2 840 000 000 000.00	28,400,000	19,117,000
AIR03l On 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR03U SPOT							0.00	0	0
Total For AIR03U							0.00	0	0
AIR04l On 26/10/2029 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR04U SPOT							0.00	0	0
Total For AIR04U							0.00	0	0
AIRL0 On 30/04/2028 Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	300,000
Total AIRL01 SPOT							40 000 000 000.00	400,000	300,000
Total For AIRL01							40 000 000 000.00	400,000	300,000
AIRL0 On 18/02/2014 Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	800,000
Total AIRL02 SPOT							40 000 000 000.00	400,000	800,000
Total For AIRL02							40 000 000 000.00	400,000	800,000
BAW1l On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW10 SPOT							0.00	0	0
Total For BAW10							0.00	0	0
BAW1 On 01/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW11 SPOT							0.00	0	0
Total For BAW11							0.00	0	0
BAW1 On 17/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW12 SPOT							0.00	0	0
Total For BAW12							0.00	0	0
BAW1 On 17/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW13 SPOT							0.00	0	0
Total For BAW13							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			0.00	0	80,000
Total BAW2 SPOT							0.00	0	80,000
Total For BAW2							0.00	0	80,000
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW3 SPOT							0.00	0	0
Total For BAW3							0.00	0	0
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW4 SPOT							0.00	0	0
Total For BAW4							0.00	0	0
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW5 SPOT							0.00	0	0
Total For BAW5							0.00	0	0
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW6 SPOT							0.00	0	0
Total For BAW6							0.00	0	0
BAW7 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW7 SPOT							0.00	0	0
Total For BAW7							0.00	0	0
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW8 SPOT							0.00	0	0
Total For BAW8							0.00	0	0
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW9 SPOT							0.00	0	0
Total For BAW9							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		560,808,600,000.00		5,608,086	2,804,043
Total BAYA10 SPOT						560 808 600 000.00		5,608,086	2,804,043
Total For BAYA10						560 808 600 000.00		5,608,086	2,804,043
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA11 SPOT							0.00	0	0
Total For BAYA11							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA12 SPOT							0.00	0	0
Total For BAYA12							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA13 SPOT							0.00	0	0
Total For BAYA13							0.00	0	0
BAYA1 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA14 SPOT							0.00	0	0
Total For BAYA14							0.00	0	0
BAYA1 On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA15 SPOT							0.00	0	0
Total For BAYA15							0.00	0	0
BAYA1 On 30/09/2016 Spot Bond			8.00000	8.00000			0.00	0	0
Total BAYA16 SPOT							0.00	0	0
Total For BAYA16							0.00	0	0
BAYA1 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA17 SPOT							0.00	0	0
Total For BAYA17							0.00	0	0
BAYA1 On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA18 SPOT							0.00	0	0
Total For BAYA18							0.00	0	0
BAYA1 On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA19 SPOT							0.00	0	0
Total For BAYA19							0.00	0	0
BAYA2 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA20 SPOT							0.00	0	0
Total For BAYA20							0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP1 SPOT							0.00	0	0
Total For BCP1							0.00	0	0
BCP2 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP2 SPOT							0.00	0	0
Total For BCP2							0.00	0	0
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
BCP59 On 17/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP59U SPOT							0.00	0	0
Total For BCP59U							0.00	0	0
BD020 On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0202 SPOT							0.00	0	0
Total For BD0202							0.00	0	0
BD020 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0205 SPOT							0.00	0	0
Total For BD0205							0.00	0	0
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0206 SPOT							0.00	0	0
Total For BD0206							0.00	0	0
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0302 SPOT							0.00	0	0
Total For BD0302							0.00	0	0
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310A SPOT							0.00	0	0
Total For BD310A							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310B SPOT							0.00	0	0
Total For BD310B							0.00	0	0
BD310 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310C SPOT							0.00	0	0
Total For BD310C							0.00	0	0
BD311 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311A SPOT							0.00	0	0
Total For BD311A							0.00	0	0
BD311 On 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311B SPOT							0.00	0	0
Total For BD311B							0.00	0	0
BD311 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311C SPOT							0.00	0	0
Total For BD311C							0.00	0	0
BD311 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311D SPOT							0.00	0	0
Total For BD311D							0.00	0	0
BD311 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311E SPOT							0.00	0	0
Total For BD311E							0.00	0	0
BD311 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311F SPOT							0.00	0	0
Total For BD311F							0.00	0	0
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BEER01 SPOT							0.00	0	0
Total For BEER01							0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A1 SPOT							0.00	0	0
Total For BG22A1							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A2 SPOT							0.00	0	0
Total For BG22A2							0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A3 SPOT							0.00	0	0
Total For BG22A3							0.00	0	0
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22B1 SPOT							0.00	0	0
Total For BG22B1							0.00	0	0
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22C1 SPOT							0.00	0	0
Total For BG22C1							0.00	0	0
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22D1 SPOT							0.00	0	0
Total For BG22D1							0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22YU SPOT							0.00	0	0
Total For BG22YU							0.00	0	0
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32A1 SPOT							0.00	0	0
Total For BG32A1							0.00	0	0
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32A2 SPOT							0.00	0	0
Total For BG32A2							0.00	0	0
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32A3 SPOT							0.00	0	0
Total For BG32A3							0.00	0	0
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32A4 SPOT							0.00	0	0
Total For BG32A4							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32E On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32B SPOT							0.00	0	0
Total For BG32B							0.00	0	0
BG32C On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32C SPOT							0.00	0	0
Total For BG32C							0.00	0	0
BG32E On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32DU SPOT							0.00	0	0
Total For BG32DU							0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32YU SPOT							0.00	0	0
Total For BG32YU							0.00	0	0
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42A1 SPOT							0.00	0	0
Total For BG42A1							0.00	0	0
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42A2 SPOT							0.00	0	0
Total For BG42A2							0.00	0	0
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42A3 SPOT							0.00	0	0
Total For BG42A3							0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.00000	8.00000			0.00	0	0
Total BG42A4 SPOT							0.00	0	0
Total For BG42A4							0.00	0	0
BG42E On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42B SPOT							0.00	0	0
Total For BG42B							0.00	0	0
BG42C On 15/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42C SPOT							0.00	0	0
Total For BG42C							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42E On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42DU SPOT							0.00	0	0
Total For BG42DU							0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42YU SPOT							0.00	0	0
Total For BG42YU							0.00	0	0
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			880,000,000,000.00	8,800,000	5,615,000
Total BID01 SPOT							880 000 000 000.00	8,800,000	5,615,000
Total For BID01							880 000 000 000.00	8,800,000	5,615,000
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BID02 SPOT							0.00	0	0
Total For BID02							0.00	0	0
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BID03 SPOT							0.00	0	0
Total For BID03							0.00	0	0
BIDC1 On 26/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC14 SPOT							0.00	0	0
Total For BIDC14							0.00	0	0
BIDC2 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC20 SPOT							0.00	0	0
Total For BIDC20							0.00	0	0
BIDC2 On 17/10/2012 Spot Bond			1,000.00000	1,000.00000			0.00	0	0
Total BIDC21 SPOT							0.00	0	0
Total For BIDC21							0.00	0	0
BIDC2 On 27/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC22 SPOT							0.00	0	0
Total For BIDC22							0.00	0	0
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A4 SPOT							0.00	0	0
Total For BLG1A4							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A5 SPOT							0.00	0	0
Total For BLG1A5							0.00	0	0
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT							0.00	0	0
Total For BLG1A6							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1B SPOT							0.00	0	0
Total For BLG1B							0.00	0	0
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1C SPOT							0.00	0	0
Total For BLG1C							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1E SPOT							0.00	0	0
Total For BLG1E							0.00	0	0
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1F SPOT							0.00	0	0
Total For BLG1F							0.00	0	0
BMWF On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWF02 SPOT							0.00	0	0
Total For BMWF02							0.00	0	0
BMWF On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWF03 SPOT							0.00	0	0
Total For BMWF03							0.00	0	0
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR04 SPOT							0.00	0	0
Total For BSR04							0.00	0	0
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR05 SPOT							0.00	0	0
Total For BSR05							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			0.00	0	100,000
Total CBL05 SPOT							0.00	0	100,000
Total For CBL05							0.00	0	100,000
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			860,000,000,000.00	8,600,000	4,111,000
Total CBL06 SPOT							860 000 000 000.00	8,600,000	4,111,000
Total For CBL06							860 000 000 000.00	8,600,000	4,111,000
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			0.00	0	8,000
Total CBL08 SPOT							0.00	0	8,000
Total For CBL08							0.00	0	8,000
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			2,400,000,000,000.00	24,000,000	11,906,000
Total CBL11 SPOT							2 400 000 000 000.00	24,000,000	11,906,000
Total For CBL11							2 400 000 000 000.00	24,000,000	11,906,000
CBL12 On 06/09/2018 Spot Bond			8.00000	8.00000			0.00	0	0
Total CBL12 SPOT							0.00	0	0
Total For CBL12							0.00	0	0
CBL13 On 01/02/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL13 SPOT							0.00	0	0
Total For CBL13							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14 On 01/02/2019 Spot Bond			8.00000	8.00000			0.00	0	0
Total CBL14 SPOT							0.00	0	0
Total For CBL14							0.00	0	0
CBL15 On 18/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL15 SPOT							0.00	0	0
Total For CBL15							0.00	0	0
CBL16 On 18/05/2017 Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	25,000
Total CBL16 SPOT						1 000 000 000 000.00		10,000,000	25,000
Total For CBL16						1 000 000 000 000.00		10,000,000	25,000
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total CCT01 SPOT							0.00	0	0
Total For CCT01							0.00	0	0
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000
Total CCT02 SPOT						200 000 000 000.00		2,000,000	1,000,000
Total For CCT02						200 000 000 000.00		2,000,000	1,000,000
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000		13,400,000,000,000.00		134,000,000	35,000,000
Total CCT03 SPOT						13 400 000 000 000.00		134,000,000	35,000,000
Total For CCT03						13 400 000 000 000.00		134,000,000	35,000,000
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN12 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN127 SPOT							0.00	0	0
Total For CLN127							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN128 SPOT							0.00	0	0
Total For CLN128							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN129 SPOT							0.00	0	0
Total For CLN129							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN130 SPOT							0.00	0	0
Total For CLN130							0.00	0	0
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN132 SPOT							0.00	0	0
Total For CLN132							0.00	0	0
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN133 SPOT							0.00	0	0
Total For CLN133							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN134 SPOT							0.00	0	0
Total For CLN134							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN135 SPOT							0.00	0	0
Total For CLN135							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN136 SPOT							0.00	0	0
Total For CLN136							0.00	0	0
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

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 CLN140 SPOT							0.00	0	0
Total For CLN140							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN141 SPOT							0.00	0	0
Total For CLN141							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN143 SPOT							0.00	0	0
Total For CLN143							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN145 SPOT							0.00	0	0
Total For CLN145							0.00	0	0
CLN14 On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0
Total CLN147 SPOT							0.00	0	0
Total For CLN147							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN149 SPOT							0.00	0	0
Total For CLN149							0.00	0	0
CLN15 On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN152 SPOT							0.00	0	0
Total For CLN152							0.00	0	0
CLN15 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN153 SPOT							0.00	0	0
Total For CLN153							0.00	0	0
CLN15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN154 SPOT							0.00	0	0
Total For CLN154							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN157 SPOT							0.00	0	0
Total For CLN157							0.00	0	0
CLN15 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN158 SPOT							0.00	0	0
Total For CLN158							0.00	0	0
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN159 SPOT							0.00	0	0
Total For CLN159							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN164 SPOT							0.00	0	0
Total For CLN164							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN165 SPOT							0.00	0	0
Total For CLN165							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN166 SPOT							0.00	0	0
Total For CLN166							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN167 SPOT							0.00	0	0
Total For CLN167							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN168 SPOT							0.00	0	0
Total For CLN168							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN169 SPOT							0.00	0	0
Total For CLN169							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN17 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN172 SPOT							0.00	0	0
Total For CLN172							0.00	0	0
CLN17 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN173 SPOT							0.00	0	0
Total For CLN173							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN174 SPOT							0.00	0	0
Total For CLN174							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN175 SPOT							0.00	0	0
Total For CLN175							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN176 SPOT							0.00	0	0
Total For CLN176							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN177 SPOT							0.00	0	0
Total For CLN177							0.00	0	0
CLN17 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN178 SPOT							0.00	0	0
Total For CLN178							0.00	0	0
CLN17 On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN179 SPOT							0.00	0	0
Total For CLN179							0.00	0	0
CLN18 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN180 SPOT							0.00	0	0
Total For CLN180							0.00	0	0
CLN18 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN181 SPOT							0.00	0	0
Total For CLN181							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN18 On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN182 SPOT							0.00	0	0
Total For CLN182							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN183 SPOT							0.00	0	0
Total For CLN183							0.00	0	0
CLN18 On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN184 SPOT							0.00	0	0
Total For CLN184							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN185 SPOT							0.00	0	0
Total For CLN185							0.00	0	0
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN186 SPOT							0.00	0	0
Total For CLN186							0.00	0	0
CLN18 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN187 SPOT							0.00	0	0
Total For CLN187							0.00	0	0
CLN18 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN188 SPOT							0.00	0	0
Total For CLN188							0.00	0	0
CLN18 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN189 SPOT							0.00	0	0
Total For CLN189							0.00	0	0
CLN19 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN190 SPOT							0.00	0	0
Total For CLN190							0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0
Total CLN191 SPOT							0.00	0	0
Total For CLN191							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19 On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN192 SPOT							0.00	0	0
Total For CLN192							0.00	0	0
CLN19 On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0
Total CLN193 SPOT							0.00	0	0
Total For CLN193							0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0
Total CLN194 SPOT							0.00	0	0
Total For CLN194							0.00	0	0
CLN19 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN195 SPOT							0.00	0	0
Total For CLN195							0.00	0	0
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN196 SPOT							0.00	0	0
Total For CLN196							0.00	0	0
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN197 SPOT							0.00	0	0
Total For CLN197							0.00	0	0
CLN19 On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN198 SPOT							0.00	0	0
Total For CLN198							0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0
Total CLN199 SPOT							0.00	0	0
Total For CLN199							0.00	0	0
CLN20 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN200 SPOT							0.00	0	0
Total For CLN200							0.00	0	0
CLN20 On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN205 SPOT							0.00	0	0
Total For CLN205							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN20 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN209 SPOT							0.00	0	0
Total For CLN209							0.00	0	0
CLN21 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN210 SPOT							0.00	0	0
Total For CLN210							0.00	0	0
CLN21 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN211 SPOT							0.00	0	0
Total For CLN211							0.00	0	0
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN213 SPOT							0.00	0	0
Total For CLN213							0.00	0	0
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN214 SPOT							0.00	0	0
Total For CLN214							0.00	0	0
CLN21 On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0
Total CLN215 SPOT							0.00	0	0
Total For CLN215							0.00	0	0
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN216 SPOT							0.00	0	0
Total For CLN216							0.00	0	0
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN217 SPOT							0.00	0	0
Total For CLN217							0.00	0	0
CLN21 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN219 SPOT							0.00	0	0
Total For CLN219							0.00	0	0
CLN22 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN220 SPOT							0.00	0	0
Total For CLN220							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0
Total CLN221 SPOT							0.00	0	0
Total For CLN221							0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0
Total CLN222 SPOT							0.00	0	0
Total For CLN222							0.00	0	0
CLN22 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN223 SPOT							0.00	0	0
Total For CLN223							0.00	0	0
CLN22 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN224 SPOT							0.00	0	0
Total For CLN224							0.00	0	0
CLN22 On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN225 SPOT							0.00	0	0
Total For CLN225							0.00	0	0
CLN22 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN226 SPOT							0.00	0	0
Total For CLN226							0.00	0	0
CLN22 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN227 SPOT							0.00	0	0
Total For CLN227							0.00	0	0
CLN22 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN228 SPOT							0.00	0	0
Total For CLN228							0.00	0	0
CLN22 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN229 SPOT							0.00	0	0
Total For CLN229							0.00	0	0
CLN23 On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN230 SPOT							0.00	0	0
Total For CLN230							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23 On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN231 SPOT							0.00	0	0
Total For CLN231							0.00	0	0
CLN23 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN232 SPOT							0.00	0	0
Total For CLN232							0.00	0	0
CLN23 On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN233 SPOT							0.00	0	0
Total For CLN233							0.00	0	0
CLN23 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN234 SPOT							0.00	0	0
Total For CLN234							0.00	0	0
CLN23 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN235 SPOT							0.00	0	0
Total For CLN235							0.00	0	0
CLN23 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN236 SPOT							0.00	0	0
Total For CLN236							0.00	0	0
CLN23 On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN237 SPOT							0.00	0	0
Total For CLN237							0.00	0	0
CLN23 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN238 SPOT							0.00	0	0
Total For CLN238							0.00	0	0
CLN23 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN239 SPOT							0.00	0	0
Total For CLN239							0.00	0	0
CLN24 On 24/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN240 SPOT							0.00	0	0
Total For CLN240							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN241 SPOT							0.00	0	0
Total For CLN241							0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0
Total CLN242 SPOT							0.00	0	0
Total For CLN242							0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0
Total CLN243 SPOT							0.00	0	0
Total For CLN243							0.00	0	0
CLN24 On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN244 SPOT							0.00	0	0
Total For CLN244							0.00	0	0
CLN24 On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN245 SPOT							0.00	0	0
Total For CLN245							0.00	0	0
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN246 SPOT							0.00	0	0
Total For CLN246							0.00	0	0
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN247 SPOT							0.00	0	0
Total For CLN247							0.00	0	0
CLN24 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN248 SPOT							0.00	0	0
Total For CLN248							0.00	0	0
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN249 SPOT							0.00	0	0
Total For CLN249							0.00	0	0
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN250 SPOT							0.00	0	0
Total For CLN250							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN26 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN261 SPOT							0.00	0	0
Total For CLN261							0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.65000	9.65000			0.00	0	0
Total CLN262 SPOT							0.00	0	0
Total For CLN262							0.00	0	0
CLN26 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN263 SPOT							0.00	0	0
Total For CLN263							0.00	0	0
CLN26 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN264 SPOT							0.00	0	0
Total For CLN264							0.00	0	0
CLN26 On 02/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN265 SPOT							0.00	0	0
Total For CLN265							0.00	0	0
CLN26 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN266 SPOT							0.00	0	0
Total For CLN266							0.00	0	0
CLN26 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN267 SPOT							0.00	0	0
Total For CLN267							0.00	0	0
CLN26 On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN268 SPOT							0.00	0	0
Total For CLN268							0.00	0	0
CLN26 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN269 SPOT							0.00	0	0
Total For CLN269							0.00	0	0
CLN27 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN270 SPOT							0.00	0	0
Total For CLN270							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN27 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN271 SPOT							0.00	0	0
Total For CLN271							0.00	0	0
CLN27 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN272 SPOT							0.00	0	0
Total For CLN272							0.00	0	0
CLN27 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN273 SPOT							0.00	0	0
Total For CLN273							0.00	0	0
CLN27 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN274 SPOT							0.00	0	0
Total For CLN274							0.00	0	0
CLN27 On 22/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN275 SPOT							0.00	0	0
Total For CLN275							0.00	0	0
CLN27 On 24/05/2017 Spot Bond			100.00000	100.00000			0.00	0	30,000,000
Total CLN276 SPOT							0.00	0	30,000,000
Total For CLN276							0.00	0	30,000,000
CLN27 On 25/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN277 SPOT							0.00	0	0
Total For CLN277							0.00	0	0
CLN27 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN278 SPOT							0.00	0	0
Total For CLN278							0.00	0	0
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN34 SPOT							0.00	0	0
Total For CLN34							0.00	0	0
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN39 SPOT							0.00	0	0
Total For CLN39							0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN90 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN90 SPOT							0.00	0	0
Total For CLN90							0.00	0	0
CLN91 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN91 SPOT							0.00	0	0
Total For CLN91							0.00	0	0
CLN92 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN92 SPOT							0.00	0	0
Total For CLN92							0.00	0	0
CLN93 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN93 SPOT							0.00	0	0
Total For CLN93							0.00	0	0
CLN94 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN94 SPOT							0.00	0	0
Total For CLN94							0.00	0	0
CLN95 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN95 SPOT							0.00	0	0
Total For CLN95							0.00	0	0
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN96 SPOT							0.00	0	0
Total For CLN96							0.00	0	0
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN97 SPOT							0.00	0	0
Total For CLN97							0.00	0	0
CLN99 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN99 SPOT							0.00	0	0
Total For CLN99							0.00	0	0
CLNF01 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF01 SPOT							0.00	0	0
Total For CLNF01							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF02 SPOT							0.00	0	0
Total For CLNF02							0.00	0	0
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF03 SPOT							0.00	0	0
Total For CLNF03							0.00	0	0
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF04 SPOT							0.00	0	0
Total For CLNF04							0.00	0	0
CLNFC On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF05 SPOT							0.00	0	0
Total For CLNF05							0.00	0	0
CLNFC On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF06 SPOT							0.00	0	0
Total For CLNF06							0.00	0	0
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
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,210,000
Total COJ04 SPOT							600 000 000 000.00	6,000,000	3,210,000
Total For COJ04							600 000 000 000.00	6,000,000	3,210,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	325,000,000
Total COJ05 SPOT							0.00	0	325,000,000
Total For COJ05							0.00	0	325,000,000
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	5,100,000
Total COJ06 SPOT							0.00	0	5,100,000
Total For COJ06							0.00	0	5,100,000
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ07 SPOT							0.00	0	0
Total For COJ07							0.00	0	0
CPL00 On 29/11/2014 Spot Bond			7.17500	7.17500			0.00	0	0
Total CPL002 SPOT							0.00	0	0
Total For CPL002							0.00	0	0
CPL00 On 28/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CPL003 SPOT							0.00	0	0
Total For CPL003							0.00	0	0
CPL00 On 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	0
Total DENG26 SPOT							0.00	0	0
Total For DENG26							0.00	0	0
DENG On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG29 SPOT							0.00	0	0
Total For DENG29							0.00	0	0

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 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
DRD0: On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD02 SPOT							0.00	0	0
Total For DRD02							0.00	0	0
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DV13 SPOT							0.00	0	0
Total For DV13							0.00	0	0
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			2,840,000,000,000.00	28,400,000	14,200,000
Total DV21 SPOT							2 840 000 000 000.00	28,400,000	14,200,000
Total For DV21							2 840 000 000 000.00	28,400,000	14,200,000
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			29,260,000,000,000.00	292,600,000	82,710,156
Total DV22 SPOT							29 260 000 000 000.00	292,600,000	82,710,156
Total For DV22							29 260 000 000 000.00	292,600,000	82,710,156

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			53,962,000,000,000.00	539,620,000	210,407,161
Total DV23 SPOT							53 962 000 000 000.00	539,620,000	210,407,161
Total For DV23							53 962 000 000 000.00	539,620,000	210,407,161
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	16,000,000
Total E170 SPOT							3 200 000 000 000.00	32,000,000	16,000,000
Total For E170							3 200 000 000 000.00	32,000,000	16,000,000
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total EDC01 SPOT							0.00	0	0
Total For EDC01							0.00	0	0
EGL01 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EGL01 SPOT							0.00	0	0
Total For EGL01							0.00	0	0
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			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			147,900,000,000.00	58,000,000	30,000,000
Total EL28 SPOT							147 900 000 000.00	58,000,000	30,000,000
Total For EL28							147 900 000 000.00	58,000,000	30,000,000
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	4,000,000
Total EMM01 SPOT							600 000 000 000.00	6,000,000	4,000,000
Total For EMM01							600 000 000 000.00	6,000,000	4,000,000
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			350,000,000,000.00	3,500,000	3,500,000
Total EMM02 SPOT							350 000 000 000.00	3,500,000	3,500,000
Total For EMM02							350 000 000 000.00	3,500,000	3,500,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF00 On 19/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EPF001 SPOT							0.00	0	0
Total For EPF001							0.00	0	0
EQ156 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ156U SPOT							0.00	0	0
Total For EQ156U							0.00	0	0
EQ174 On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ174U SPOT							0.00	0	0
Total For EQ174U							0.00	0	0
EQ175 On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ175U SPOT							0.00	0	0
Total For EQ175U							0.00	0	0
EQ177 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ177U SPOT							0.00	0	0
Total For EQ177U							0.00	0	0
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000
Total EQS01 SPOT							80 000 000 000.00	800,000	400,000
Total For EQS01							80 000 000 000.00	800,000	400,000
EQS02 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS02 SPOT							0.00	0	0
Total For EQS02							0.00	0	0
EQS04 On 22/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS04 SPOT							0.00	0	0
Total For EQS04							0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS05 SPOT							0.00	0	0
Total For EQS05							0.00	0	0
ERS3A7 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3/ On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A8 SPOT							0.00	0	0
Total For ERS3A8							0.00	0	0
ERS3E On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B1 SPOT							0.00	0	0
Total For ERS3B1							0.00	0	0
ERS3E On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B2 SPOT							0.00	0	0
Total For ERS3B2							0.00	0	0
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C1 SPOT							0.00	0	0
Total For ERS3C1							0.00	0	0
ERS3C On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C2 SPOT							0.00	0	0
Total For ERS3C2							0.00	0	0
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA10 SPOT							0.00	0	0
Total For ERSA10							0.00	0	0
ERSA On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA11 SPOT							0.00	0	0
Total For ERSA11							0.00	0	0
ERSA On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA12 SPOT							0.00	0	0
Total For ERSA12							0.00	0	0
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	51,950,000
Total ES15 SPOT							10 340 000 000 000.00	103,400,000	51,950,000
Total For ES15							10 340 000 000 000.00	103,400,000	51,950,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			12,390,051,250,000.00	1,339,465,000	462,784,176
Total ES18 SPOT							12 390 051 250 000.00	1,339,465,000	462,784,176
Total For ES18							12 390 051 250 000.00	1,339,465,000	462,784,176
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			18,700,000,000,000.00	1,870,000,000	46,000,212
Total ES23 SPOT							18 700 000 000 000.00	1,870,000,000	46,000,212
Total For ES23							18 700 000 000 000.00	1,870,000,000	46,000,212
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			270,040,000,000.00	34,400,000	14,093,286
Total ES26 SPOT							270 040 000 000.00	34,400,000	14,093,286
Total For ES26							270 040 000 000.00	34,400,000	14,093,286
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			5,779,500,000,000.00	770,600,000	785,491,252
Total ES33 SPOT							5 779 500 000 000.00	770,600,000	785,491,252
Total For ES33							5 779 500 000 000.00	770,600,000	785,491,252
FR002 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR002U SPOT							0.00	0	0
Total For FR002U							0.00	0	0
FR003 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR003U SPOT							0.00	0	0
Total For FR003U							0.00	0	0
FR2A3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2A3C SPOT							0.00	0	0
Total For FR2A3C							0.00	0	0
FR2B3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2B3C SPOT							0.00	0	0
Total For FR2B3C							0.00	0	0
FR2C3 On 15/08/2013 Spot Bond			8.37500	8.37500			0.00	0	0
Total FR2C3C SPOT							0.00	0	0
Total For FR2C3C							0.00	0	0
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2D3D SPOT							0.00	0	0
Total For FR2D3D							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03 On 15/09/2014 Spot Bond			100.00000	100.00000			1,040,000,000.00	10,400,000	4,805,000
Total FRB03 SPOT							1 040 000 000 000.00	10,400,000	4,805,000
Total For FRB03							1 040 000 000 000.00	10,400,000	4,805,000
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			40,000,000.00	400,000	100,000
Total FRB10 SPOT							40 000 000 000.00	400,000	100,000
Total For FRB10							40 000 000 000.00	400,000	100,000
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	20,000
Total FRBC21 SPOT							0.00	0	20,000
Total For FRBC21							0.00	0	20,000
FRBC22 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBC22 SPOT							0.00	0	0
Total For FRBC22							0.00	0	0
FRBI01 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI01 SPOT							0.00	0	0
Total For FRBI01							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI0: On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI04 SPOT							0.00	0	0
Total For FRBI04							0.00	0	0
FRBI2: On 31/01/2022 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000
Total FRBI22 SPOT							20 000 000 000.00	200,000	100,000
Total For FRBI22							20 000 000 000.00	200,000	100,000
FRBI2: On 07/12/2023 Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	1,600,000
Total FRBI23 SPOT							160 000 000 000.00	1,600,000	1,600,000
Total For FRBI23							160 000 000 000.00	1,600,000	1,600,000
FRBI2: On 31/03/2028 Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	900,000
Total FRBI28 SPOT							180 000 000 000.00	1,800,000	900,000
Total For FRBI28							180 000 000 000.00	1,800,000	900,000
FRBI3: On 07/12/2033 Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000
Total FRBI33 SPOT							80 000 000 000.00	800,000	400,000
Total For FRBI33							80 000 000 000.00	800,000	400,000
FRBN0: 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
FRBN0: 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
FRBN0: 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
FRBZ0: 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
FRBZ0: 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC10 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
FRC10 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC1C On 03/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC107 SPOT							0.00	0	0
Total For FRC107							0.00	0	0
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC108 SPOT							0.00	0	0
Total For FRC108							0.00	0	0
FRC1C On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC109 SPOT							0.00	0	0
Total For FRC109							0.00	0	0
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC11 SPOT							0.00	0	0
Total For FRC11							0.00	0	0
FRC11 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC110 SPOT							0.00	0	0
Total For FRC110							0.00	0	0
FRC11 On 20/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC111 SPOT							0.00	0	0
Total For FRC111							0.00	0	0
FRC11 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC112 SPOT							0.00	0	0
Total For FRC112							0.00	0	0
FRC11 On 20/06/2017 Spot Bond			100.00000	100.00000		4,000,000,000,000.00	0.00	40,000,000	40,000,000
Total FRC113 SPOT						4 000 000 000 000.00	0.00	40,000,000	40,000,000
Total For FRC113						4 000 000 000 000.00	0.00	40,000,000	40,000,000
FRC11 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC114 SPOT							0.00	0	0
Total For FRC114							0.00	0	0
FRC11 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC115 SPOT							0.00	0	0
Total For FRC115							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC116 SPOT							0.00	0	0
Total For FRC116							0.00	0	0
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC17 SPOT							0.00	0	0
Total For FRC17							0.00	0	0
FRC29 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC29 SPOT							0.00	0	0
Total For FRC29							0.00	0	0
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC37 SPOT							0.00	0	0
Total For FRC37							0.00	0	0
FRC40 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC40 SPOT							0.00	0	0
Total For FRC40							0.00	0	0
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC41 SPOT							0.00	0	0
Total For FRC41							0.00	0	0
FRC42 On 25/11/2012 Spot Bond			6.90500	6.90500			0.00	0	0
Total FRC42 SPOT							0.00	0	0
Total For FRC42							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC57 SPOT							0.00	0	0
Total For FRC57							0.00	0	0
FRC59 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC59 SPOT							0.00	0	0
Total For FRC59							0.00	0	0
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC61 SPOT							0.00	0	0
Total For FRC61							0.00	0	0
FRC66 On 31/01/2022 Spot Bond			5.87500	5.87500			0.00	0	0
Total FRC66 SPOT							0.00	0	0
Total For FRC66							0.00	0	0
FRC67 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC67 SPOT							0.00	0	0
Total For FRC67							0.00	0	0
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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B2 SPOT							0.00	0	0
Total For FRE2B2							0.00	0	0
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2C SPOT							0.00	0	0
Total For FRE2C							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2D SPOT							0.00	0	0
Total For FRE2D							0.00	0	0
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2F SPOT							0.00	0	0
Total For FRE2F							0.00	0	0
FRE2G On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2G SPOT							0.00	0	0
Total For FRE2G							0.00	0	0
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRI15 SPOT							0.00	0	0
Total For FRI15							0.00	0	0
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ13 SPOT							0.00	0	0
Total For FRJ13							0.00	0	0
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ14 SPOT							0.00	0	0
Total For FRJ14							0.00	0	0
FRJ15 On 04/04/2015 Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17 On 04/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ17 SPOT							0.00	0	0
Total For FRJ17							0.00	0	0
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ18 SPOT							0.00	0	0
Total For FRJ18							0.00	0	0
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS36 SPOT							0.00	0	0
Total For FRS36							0.00	0	0
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS37 SPOT							0.00	0	0
Total For FRS37							0.00	0	0
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS43 SPOT							0.00	0	0
Total For FRS43							0.00	0	0
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS46 SPOT							0.00	0	0
Total For FRS46							0.00	0	0
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS49 SPOT							0.00	0	0
Total For FRS49							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS54 SPOT							0.00	0	0
Total For FRS54							0.00	0	0
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS55 SPOT							0.00	0	0
Total For FRS55							0.00	0	0
FRS56 On 19/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS56 SPOT							0.00	0	0
Total For FRS56							0.00	0	0
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS57 SPOT							0.00	0	0
Total For FRS57							0.00	0	0
FRS59 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS59 SPOT							0.00	0	0
Total For FRS59							0.00	0	0
FRS60 On 24/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS60 SPOT							0.00	0	0
Total For FRS60							0.00	0	0
FRS61 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS61 SPOT							0.00	0	0
Total For FRS61							0.00	0	0
FRS62 On 04/11/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS62 SPOT							0.00	0	0
Total For FRS62							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS65 On 30/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS65 SPOT							0.00	0	0
Total For FRS65							0.00	0	0
FRS66 On 22/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS66 SPOT							0.00	0	0
Total For FRS66							0.00	0	0
FRS67 On 25/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS67 SPOT							0.00	0	0
Total For FRS67							0.00	0	0
FRS68 On 09/11/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS68 SPOT							0.00	0	0
Total For FRS68							0.00	0	0
FRS69 On 31/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS69 SPOT							0.00	0	0
Total For FRS69							0.00	0	0
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			340,000,000,000.00	3,400,000	1,605,000
Total FRX14 SPOT							340 000 000 000.00	3,400,000	1,605,000
Total For FRX14							340 000 000 000.00	3,400,000	1,605,000
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	5,846,000
Total FRX15 SPOT							0.00	0	5,846,000
Total For FRX15							0.00	0	5,846,000
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			960,000,000,000.00	120,000,000	30,000,000
Total FRX17 SPOT							960 000 000 000.00	120,000,000	30,000,000
Total For FRX17							960 000 000 000.00	120,000,000	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19 On 15/11/2019 Spot Bond			9.00000	9.00000			86,400,000,000.00	9,600,000	4,425,000
Total FRX19 SPOT							86 400 000 000.00	9,600,000	4,425,000
Total For FRX19							86 400 000 000.00	9,600,000	4,425,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT12 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT12 SPOT							0.00	0	0
Total For GPT12							0.00	0	0
GPT16 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT16 SPOT							0.00	0	0
Total For GPT16							0.00	0	0
GPT17 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT17 SPOT							0.00	0	0
Total For GPT17							0.00	0	0
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
GRA29 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
GRA29 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
GRD17 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
GRD17 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
GRD17 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD1: On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD174 SPOT							0.00	0	0
Total For GRD174							0.00	0	0
GRDB On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDB1 SPOT							0.00	0	0
Total For GRDB1							0.00	0	0
GRDC On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDC1 SPOT							0.00	0	0
Total For GRDC1							0.00	0	0
GRN1: On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1A1 SPOT							0.00	0	0
Total For GRN1A1							0.00	0	0
GRN1I On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1B SPOT							0.00	0	0
Total For GRN1B							0.00	0	0
GRN1I On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1C SPOT							0.00	0	0
Total For GRN1C							0.00	0	0
GRN1I On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1D SPOT							0.00	0	0
Total For GRN1D							0.00	0	0
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	500,000
Total GRT01 SPOT							0.00	0	500,000
Total For GRT01							0.00	0	500,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT04 SPOT							0.00	0	0
Total For GRT04							0.00	0	0
GRT05 On 25/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT05 SPOT							0.00	0	0
Total For GRT05							0.00	0	0
GSIZ1 On 23/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total GSIZ16 SPOT							0.00	0	0
Total For GSIZ16							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT							0.00	0	0
Total For HMS1B2							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT							0.00	0	0
Total For HMS1B3							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B5 SPOT							0.00	0	0
Total For HMS1B5							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B6 SPOT							0.00	0	0
Total For HMS1B6							0.00	0	0
HMS1 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT							0.00	0	0
Total For HMS1B7							0.00	0	0
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B8 SPOT							0.00	0	0
Total For HMS1B8							0.00	0	0
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B9 SPOT							0.00	0	0
Total For HMS1B9							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1 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
HMS1 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C3 SPOT							0.00	0	0
Total For HMS1C3							0.00	0	0
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C4 SPOT							0.00	0	0
Total For HMS1C4							0.00	0	0
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C5 SPOT							0.00	0	0
Total For HMS1C5							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT							0.00	0	0
Total For HMS1D2							0.00	0	0
HMS1 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D3 SPOT							0.00	0	0
Total For HMS1D3							0.00	0	0
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D4 SPOT							0.00	0	0
Total For HMS1D4							0.00	0	0
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D5 SPOT							0.00	0	0
Total For HMS1D5							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT							0.00	0	0
Total For HMS1E2							0.00	0	0
HMS1 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E3 SPOT							0.00	0	0
Total For HMS1E3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1I 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
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT							0.00	0	0
Total For HMS1F2							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT							0.00	0	0
Total For HMS1G2							0.00	0	0
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	30,000,000
Total HWAY20 SPOT							800 000 000 000.00	8,000,000	30,000,000
Total For HWAY20							800 000 000 000.00	8,000,000	30,000,000
HWAY On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	98,080,000
Total HWAY23 SPOT							0.00	0	98,080,000
Total For HWAY23							0.00	0	98,080,000
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			1,160,000,000,000.00	11,600,000	29,709,000
Total HWAY34 SPOT							1 160 000 000 000.00	11,600,000	29,709,000
Total For HWAY34							1 160 000 000 000.00	11,600,000	29,709,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL03 SPOT							0.00	0	0
Total For IBL03							0.00	0	0
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL05 SPOT							0.00	0	0
Total For IBL05							0.00	0	0
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL06 SPOT							0.00	0	0
Total For IBL06							0.00	0	0
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL09 SPOT							0.00	0	0
Total For IBL09							0.00	0	0
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000
Total IBL11 SPOT							2 000 000 000 000.00	20,000,000	10,000,000
Total For IBL11							2 000 000 000 000.00	20,000,000	10,000,000
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	1,100,000
Total IBL12 SPOT							0.00	0	1,100,000
Total For IBL12							0.00	0	1,100,000
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
Total IBL13 SPOT							0.00	0	1,000,000
Total For IBL13							0.00	0	1,000,000
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL14 SPOT							0.00	0	0
Total For IBL14							0.00	0	0
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL15 SPOT							0.00	0	0
Total For IBL15							0.00	0	0
IBL18 On 10/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL18 SPOT							0.00	0	0
Total For IBL18							0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IFM01 SPOT							0.00	0	0
Total For IFM01							0.00	0	0
IHL01 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IHL01 SPOT							0.00	0	0
Total For IHL01							0.00	0	0
IHL02 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IHL02 SPOT							0.00	0	0
Total For IHL02							0.00	0	0
IHL03 On 17/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IHL03 SPOT							0.00	0	0
Total For IHL03							0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1D SPOT							0.00	0	0
Total For IKH1D							0.00	0	0
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN04 SPOT							0.00	0	0
Total For IN04							0.00	0	0
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN07 SPOT							0.00	0	0
Total For IN07							0.00	0	0
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN09 SPOT							0.00	0	0
Total For IN09							0.00	0	0
IND13 On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND132 SPOT							0.00	0	0
Total For IND132							0.00	0	0
IND20 On 31/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND205 SPOT							0.00	0	0
Total For IND205							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND20 ⁱ 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 ⁱ On 29/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND222 SPOT							0.00	0	0
Total For IND222							0.00	0	0
IND22 ⁱ 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 ⁱ 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 ⁱ 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 ⁱ 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 ⁱ 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 ⁱ 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 ⁱ 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 ⁱ 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND23 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND231 SPOT							0.00	0	0
Total For IND231							0.00	0	0
IND23 On 07/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND232 SPOT							0.00	0	0
Total For IND232							0.00	0	0
IND23 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND233 SPOT							0.00	0	0
Total For IND233							0.00	0	0
IND23 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND234 SPOT							0.00	0	0
Total For IND234							0.00	0	0
IND23 On 28/08/2012 Spot Bond			100.00000	100.00000		15,000,000,000,000.00		150,000,000	150,000,000
Total IND235 SPOT						15 000 000 000 000.00		150,000,000	150,000,000
Total For IND235						15 000 000 000 000.00		150,000,000	150,000,000
IND23 On 04/09/2012 Spot Bond			100.00000	100.00000		33,200,000,000,000.00		332,000,000	257,000,000
Total IND236 SPOT						33 200 000 000 000.00		332,000,000	257,000,000
Total For IND236						33 200 000 000 000.00		332,000,000	257,000,000
IND23 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND237 SPOT							0.00	0	0
Total For IND237							0.00	0	0
IND23 On 18/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND238 SPOT							0.00	0	0
Total For IND238							0.00	0	0
IND23 On 25/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND239 SPOT							0.00	0	0
Total For IND239							0.00	0	0
IND24 On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND240 SPOT							0.00	0	0
Total For IND240							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING10 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING100 SPOT							0.00	0	0
Total For ING100							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING14 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING141 SPOT							0.00	0	0
Total For ING141							0.00	0	0
ING14 On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING142 SPOT							0.00	0	0
Total For ING142							0.00	0	0
ING14 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING143 SPOT							0.00	0	0
Total For ING143							0.00	0	0
ING14 On 13/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING144 SPOT							0.00	0	0
Total For ING144							0.00	0	0
ING14 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING145 SPOT							0.00	0	0
Total For ING145							0.00	0	0
ING14 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING146 SPOT							0.00	0	0
Total For ING146							0.00	0	0
ING15 On 03/04/2017 Spot Bond			6.50000	6.50000			0.00	0	6,470,900
Total ING153 SPOT							0.00	0	6,470,900
Total For ING153							0.00	0	6,470,900
ING15 On 03/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING154 SPOT							0.00	0	0
Total For ING154							0.00	0	0
ING15 On 19/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING155 SPOT							0.00	0	0
Total For ING155							0.00	0	0
ING15 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING156 SPOT							0.00	0	0
Total For ING156							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING15 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING157 SPOT							0.00	0	0
Total For ING157							0.00	0	0
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING31 SPOT							0.00	0	0
Total For ING31							0.00	0	0
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING32 SPOT							0.00	0	0
Total For ING32							0.00	0	0
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING33 SPOT							0.00	0	0
Total For ING33							0.00	0	0
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING34 SPOT							0.00	0	0
Total For ING34							0.00	0	0
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING46 SPOT							0.00	0	0
Total For ING46							0.00	0	0
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING60U SPOT							0.00	0	0
Total For ING60U							0.00	0	0
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING82 SPOT							0.00	0	0
Total For ING82							0.00	0	0
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING89 SPOT							0.00	0	0
Total For ING89							0.00	0	0
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ02 SPOT							0.00	0	0
Total For INJ02							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP257U On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP257U SPOT							0.00	0	0
Total For IP257U							0.00	0	0
IPB3 On 04/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPB3 SPOT							0.00	0	0
Total For IPB3							0.00	0	0
IPF01 On 13/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPF01 SPOT							0.00	0	0
Total For IPF01							0.00	0	0
IPF02 On 13/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPF02 SPOT							0.00	0	0
Total For IPF02							0.00	0	0
IPF03 On 13/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPF03 SPOT							0.00	0	0
Total For IPF03							0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.80000	8.80000			0.00	0	0
Total IPF06 SPOT							0.00	0	0
Total For IPF06							0.00	0	0
IPL4 On 29/03/2014 Spot Bond			100.00000	100.00000			0.00	0	4,000
Total IPL4 SPOT							0.00	0	4,000
Total For IPL4							0.00	0	4,000
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		280,000,000,000.00		2,800,000	1,119,000
Total IPL6 SPOT						280 000 000 000.00		2,800,000	1,119,000
Total For IPL6						280 000 000 000.00		2,800,000	1,119,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV013 SPOT							0.00	0	0
Total For IV013							0.00	0	0
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV014 SPOT							0.00	0	0
Total For IV014							0.00	0	0
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000
Total IV015 SPOT							20 000 000 000.00	200,000	100,000
Total For IV015							20 000 000 000.00	200,000	100,000
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			6,600,000,000.00	2,400,000	500,000
Total IV017 SPOT							6 600 000 000.00	2,400,000	500,000
Total For IV017							6 600 000 000.00	2,400,000	500,000
IV019 On 31/03/2028 Spot Bond			2.60000	2.60000			0.00	0	0
Total IV019 SPOT							0.00	0	0
Total For IV019							0.00	0	0
IV022 On 02/04/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV022 SPOT							0.00	0	0
Total For IV022							0.00	0	0
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV04 SPOT							0.00	0	0
Total For IV04							0.00	0	0
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV07 SPOT							0.00	0	0
Total For IV07							0.00	0	0
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV08 SPOT							0.00	0	0
Total For IV08							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV09 SPOT							0.00	0	0
Total For IV09							0.00	0	0
IV19A On 31/03/2028 Spot Bond			2.60000	2.60000			0.00	0	0
Total IV19A SPOT							0.00	0	0
Total For IV19A							0.00	0	0
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 ^z 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 ^z 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 ^ϵ 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 ^ϵ 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
KSP0C 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
KSP0C 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			11,400,000,000,000.00	114,000,000	5,700,000
Total LGL1 SPOT							11 400 000 000 000.00	114,000,000	5,700,000
Total For LGL1							11 400 000 000 000.00	114,000,000	5,700,000
MAQ0i On 27/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ007 SPOT							0.00	0	0
Total For MAQ007							0.00	0	0
MAQ0 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ013 SPOT							0.00	0	0
Total For MAQ013							0.00	0	0
MAQ0 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ014 SPOT							0.00	0	0
Total For MAQ014							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ0 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ015 SPOT							0.00	0	0
Total For MAQ015							0.00	0	0
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	500,000
Total MBF018 SPOT							0.00	0	500,000
Total For MBF018							0.00	0	500,000
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF019 SPOT							0.00	0	0
Total For MBF019							0.00	0	0
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF024 SPOT							0.00	0	0
Total For MBF024							0.00	0	0
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	2,254,500
Total MBF025 SPOT							0.00	0	2,254,500
Total For MBF025							0.00	0	2,254,500
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	138,350,000
Total MBF028 SPOT							0.00	0	138,350,000
Total For MBF028							0.00	0	138,350,000
MBP01 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP011 SPOT							0.00	0	0
Total For MBP011							0.00	0	0
MBP01 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP012 SPOT							0.00	0	0
Total For MBP012							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP0 ¹ 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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25 On 22/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP25U SPOT							0.00	0	0
Total For MBP25U							0.00	0	0
MBSA1 On 16/04/2019 Spot Bond			8.00000	8.00000			0.00	0	0
Total MBSA01 SPOT							0.00	0	0
Total For MBSA01							0.00	0	0
MCB21 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
MCB31 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
MEFS1 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
MEFS2 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
MEFS3 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
MEFS4 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
MEFS6 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
MEFSB3 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		71,120,000,000,000.00	711,200,000	101,000,000	
Total MET01 SPOT						71 120 000 000 000.00	711,200,000	101,000,000	
Total For MET01						71 120 000 000 000.00	711,200,000	101,000,000	
MFS1/ On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A1 SPOT							0.00	0	0
Total For MFS1A1							0.00	0	0
MFS1/ On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A2 SPOT							0.00	0	0
Total For MFS1A2							0.00	0	0
MFS1E On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1B SPOT							0.00	0	0
Total For MFS1B							0.00	0	0
MGL01 On 15/09/2015 Spot Bond			100.00000	100.00000		3,180,000,000,000.00	31,800,000	15,900,000	
Total MGL01 SPOT						3 180 000 000 000.00	31,800,000	15,900,000	
Total For MGL01						3 180 000 000 000.00	31,800,000	15,900,000	
MQB01 On 31/05/2012 Spot Bond			100.00000	100.00000		91,500,000,000,000.00	915,000,000	500,000,000	
Total MQB01 SPOT						91 500 000 000 000.00	915,000,000	500,000,000	
Total For MQB01						91 500 000 000 000.00	915,000,000	500,000,000	
MQB02 On 31/05/2017 Spot Bond			8.00000	8.00000		3,026,264,000,000.00	378,283,000	165,000,000	
Total MQB02 SPOT						3 026 264 000 000.00	378,283,000	165,000,000	
Total For MQB02						3 026 264 000 000.00	378,283,000	165,000,000	
MTN02 On 13/07/2014 Spot Bond			100.00000	100.00000		520,000,000,000.00	5,200,000	2,131,000	
Total MTN02 SPOT						520 000 000 000.00	5,200,000	2,131,000	
Total For MTN02						520 000 000 000.00	5,200,000	2,131,000	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN0: On 13/07/2015 Spot Bond			100.00000	100.00000			3,880,000,000,000.00	38,800,000	13,860,000
Total MTN03 SPOT							3 880 000 000 000.00	38,800,000	13,860,000
Total For MTN03							3 880 000 000 000.00	38,800,000	13,860,000
MTN0: On 13/07/2017 Spot Bond			100.00000	100.00000			780,000,000,000.00	7,800,000	3,709,000
Total MTN04 SPOT							780 000 000 000.00	7,800,000	3,709,000
Total For MTN04							780 000 000 000.00	7,800,000	3,709,000
MTN0: On 28/10/2013 Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	300,000
Total MTN05 SPOT							60 000 000 000.00	600,000	300,000
Total For MTN05							60 000 000 000.00	600,000	300,000
MTNC: On 04/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNC06 SPOT							0.00	0	0
Total For MTNC06							0.00	0	0
MTNC: On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNC07 SPOT							0.00	0	0
Total For MTNC07							0.00	0	0
N4A11 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A111 SPOT							0.00	0	0
Total For N4A111							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A205 SPOT							0.00	0	0
Total For N4A205							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A208 SPOT							0.00	0	0
Total For N4A208							0.00	0	0
N4A21 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A211 SPOT							0.00	0	0
Total For N4A211							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A302 SPOT							0.00	0	0
Total For N4A302							0.00	0	0

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 N4A305 SPOT							0.00	0	0
Total For N4A305							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A308 SPOT							0.00	0	0
Total For N4A308							0.00	0	0
N4A31 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A311 SPOT							0.00	0	0
Total For N4A311							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A402 SPOT							0.00	0	0
Total For N4A402							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A405 SPOT							0.00	0	0
Total For N4A405							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A408 SPOT							0.00	0	0
Total For N4A408							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4D68U SPOT							0.00	0	0
Total For N4D68U							0.00	0	0
N4E68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4E68U SPOT							0.00	0	0
Total For N4E68U							0.00	0	0
NBK10 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK10B SPOT							0.00	0	0
Total For NBK10B							0.00	0	0
NBK11 On 27/10/2014 Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	3,000,000
Total NBK11B SPOT							900 000 000 000.00	9,000,000	3,000,000
Total For NBK11B							900 000 000 000.00	9,000,000	3,000,000
NBK12 On 20/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK12B SPOT							0.00	0	0
Total For NBK12B							0.00	0	0
NBK13 On 21/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK13B SPOT							0.00	0	0
Total For NBK13B							0.00	0	0
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			0.00	0	103,640,000
Total NBK1E SPOT							0.00	0	103,640,000
Total For NBK1E							0.00	0	103,640,000
NBK2A On 15/09/2015 Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	8,432,000
Total NBK2A SPOT							1 800 000 000 000.00	18,000,000	8,432,000
Total For NBK2A							1 800 000 000 000.00	18,000,000	8,432,000
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000
Total NBK2E SPOT							20 000 000 000.00	200,000	100,000
Total For NBK2E							20 000 000 000.00	200,000	100,000
NBK3A On 09/09/2019 Spot Bond			100.00000	100.00000			1,280,000,000,000.00	12,800,000	6,211,000
Total NBK3A SPOT							1 280 000 000 000.00	12,800,000	6,211,000
Total For NBK3A							1 280 000 000 000.00	12,800,000	6,211,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK4 SPOT							0.00	0	0
Total For NBK4							0.00	0	0
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK5B SPOT							0.00	0	0
Total For NBK5B							0.00	0	0
NBK6A On 19/04/2015 Spot Bond			100.00000	100.00000			1,880,000,000,000.00	18,800,000	9,400,000
Total NBK6A SPOT							1 880 000 000 000.00	18,800,000	9,400,000
Total For NBK6A							1 880 000 000 000.00	18,800,000	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
NBK8A On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8A SPOT							0.00	0	0
Total For NBK8A							0.00	0	0
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	20,000,000
Total NBK8B SPOT							0.00	0	20,000,000
Total For NBK8B							0.00	0	20,000,000
NBK9A On 23/03/2016 Spot Bond			100.00000	100.00000			1,960,000,000,000.00	19,600,000	9,230,000
Total NBK9A SPOT							1 960 000 000 000.00	19,600,000	9,230,000
Total For NBK9A							1 960 000 000 000.00	19,600,000	9,230,000
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			840,000,000,000.00	8,400,000	3,400,000
Total NBK11 SPOT							840 000 000 000.00	8,400,000	3,400,000
Total For NBK11							840 000 000 000.00	8,400,000	3,400,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN ^r On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN17 SPOT							0.00	0	0
Total For NCLN17							0.00	0	0
NCLN ^r 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 ^r 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 ^r 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 ^r 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 ^r 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 ^r 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 ^r 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 ^r 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 ^r 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

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			120,000,000.00	1,200,000	600,000
Total NCLN51 SPOT							120 000 000 000.00	1,200,000	600,000
Total For NCLN51							120 000 000 000.00	1,200,000	600,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN64 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN64 SPOT							0.00	0	0
Total For NCLN64							0.00	0	0
NCLN65 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN65 SPOT							0.00	0	0
Total For NCLN65							0.00	0	0
NCLN66 On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN66 SPOT							0.00	0	0
Total For NCLN66							0.00	0	0
NCLN67 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN67 SPOT							0.00	0	0
Total For NCLN67							0.00	0	0
NCLN68 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN68 SPOT							0.00	0	0
Total For NCLN68							0.00	0	0
NCLN69 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN69 SPOT							0.00	0	0
Total For NCLN69							0.00	0	0
NCLN70 On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN70 SPOT							0.00	0	0
Total For NCLN70							0.00	0	0
NCLN71 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN71 SPOT							0.00	0	0
Total For NCLN71							0.00	0	0
NCLN72 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN72 SPOT							0.00	0	0
Total For NCLN72							0.00	0	0
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED10 SPOT							0.00	0	0
Total For NED10							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11 On 17/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED11 SPOT							0.00	0	0
Total For NED11							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12A SPOT							0.00	0	0
Total For NED12A							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12B SPOT							0.00	0	0
Total For NED12B							0.00	0	0
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED6 SPOT							0.00	0	0
Total For NED6							0.00	0	0
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000		5,703,000,000,000.00		57,030,000	28,216,000
Total NED8 SPOT						5 703 000 000 000.00		57,030,000	28,216,000
Total For NED8						5 703 000 000 000.00		57,030,000	28,216,000
NED9 On 06/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED9 SPOT							0.00	0	0
Total For NED9							0.00	0	0
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total NEDH1A SPOT							0.00	0	0
Total For NEDH1A							0.00	0	0
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total NEDH1B SPOT							0.00	0	0
Total For NEDH1B							0.00	0	0
NET43 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET43 SPOT							0.00	0	0
Total For NET43							0.00	0	0
NET44 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET44 SPOT							0.00	0	0
Total For NET44							0.00	0	0

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 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1A14 SPOT							0.00	0	0
Total For NQ1A14							0.00	0	0
NQ1A On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1A15 SPOT							0.00	0	0
Total For NQ1A15							0.00	0	0
NQ1B On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B10 SPOT							0.00	0	0
Total For NQ1B10							0.00	0	0
NQ1B On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0
Total NQ1B11 SPOT							0.00	0	0
Total For NQ1B11							0.00	0	0
NQ1B On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B13 SPOT							0.00	0	0
Total For NQ1B13							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C13 SPOT							0.00	0	0
Total For NQ1C13							0.00	0	0
NQ1C On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C14 SPOT							0.00	0	0
Total For NQ1C14							0.00	0	0
NQF1A On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A9 SPOT							0.00	0	0
Total For NQF1A9							0.00	0	0
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B9 SPOT							0.00	0	0
Total For NQF1B9							0.00	0	0
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C9 SPOT							0.00	0	0
Total For NQF1C9							0.00	0	0
NQF1D On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D4 SPOT							0.00	0	0
Total For NQF1D4							0.00	0	0
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D5 SPOT							0.00	0	0
Total For NQF1D5							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1E On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0
Total NQF1D6 SPOT							0.00	0	0
Total For NQF1D6							0.00	0	0
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	60,000,000
Total NRA013 SPOT							0.00	0	60,000,000
Total For NRA013							0.00	0	60,000,000
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000		73,680,000,000,000.00		736,800,000	122,000,000
Total NRA014 SPOT						73 680 000 000 000.00		736,800,000	122,000,000
Total For NRA014						73 680 000 000 000.00		736,800,000	122,000,000
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	6,900,000
Total NRA018 SPOT						400 000 000 000.00		4,000,000	6,900,000
Total For NRA018						400 000 000 000.00		4,000,000	6,900,000
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA01U SPOT							0.00	0	0
Total For NRA01U							0.00	0	0
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA022 SPOT							0.00	0	0
Total For NRA022							0.00	0	0
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000		16,400,000,000,000.00		164,000,000	164,000,000
Total NRA023 SPOT						16 400 000 000 000.00		164,000,000	164,000,000
Total For NRA023						16 400 000 000 000.00		164,000,000	164,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	4,400,000
Total NRA028 SPOT						400 000 000 000.00		4,000,000	4,400,000
Total For NRA028						400 000 000 000.00		4,000,000	4,400,000
NTC0E On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC08 SPOT							0.00	0	0
Total For NTC08							0.00	0	0
NTC0E On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC09 SPOT							0.00	0	0
Total For NTC09							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC10 SPOT							0.00	0	0
Total For NTC10							0.00	0	0
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC11 SPOT							0.00	0	0
Total For NTC11							0.00	0	0
NTC12 On 25/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC12 SPOT							0.00	0	0
Total For NTC12							0.00	0	0
NTC13 On 31/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC13 SPOT							0.00	0	0
Total For NTC13							0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A1 SPOT							0.00	0	0
Total For OCT1A1							0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A4 SPOT							0.00	0	0
Total For OCT1A4							0.00	0	0
OCT1B On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1B1 SPOT							0.00	0	0
Total For OCT1B1							0.00	0	0
OCT1C On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1C1 SPOT							0.00	0	0
Total For OCT1C1							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML0 On 27/10/2015 Spot Bond			100.00000	100.00000			37,380,000,000.00	373,800,000	94,404,000
Total OML01 SPOT							37 380 000 000 000.00	373,800,000	94,404,000
Total For OML01							37 380 000 000 000.00	373,800,000	94,404,000
OTCA On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA03 SPOT							0.00	0	0
Total For OTCA03							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA05 SPOT							0.00	0	0
Total For OTCA05							0.00	0	0
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA06 SPOT							0.00	0	0
Total For OTCA06							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA07 SPOT							0.00	0	0
Total For OTCA07							0.00	0	0
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA08 SPOT							0.00	0	0
Total For OTCA08							0.00	0	0
OTCA On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA10 SPOT							0.00	0	0
Total For OTCA10							0.00	0	0
OTCA On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA1U SPOT							0.00	0	0
Total For OTCA1U							0.00	0	0
OTCB On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCB1U SPOT							0.00	0	0
Total For OTCB1U							0.00	0	0
PBET On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PBET01 SPOT							0.00	0	0
Total For PBET01							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PNP05 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP05 SPOT							0.00	0	0
Total For PNP05							0.00	0	0
PR2A1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A1F SPOT							0.00	0	0
Total For PR2A1F							0.00	0	0
PR2A2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A2B SPOT							0.00	0	0
Total For PR2A2B							0.00	0	0
PR2A3 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A3B SPOT							0.00	0	0
Total For PR2A3B							0.00	0	0
PR2A4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A4D SPOT							0.00	0	0
Total For PR2A4D							0.00	0	0
PR2A5 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A9D SPOT							0.00	0	0
Total For PR2A9D							0.00	0	0
PR2A6 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A9E SPOT							0.00	0	0
Total For PR2A9E							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1B SPOT							0.00	0	0
Total For PR2B1B							0.00	0	0
PR2B1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1F SPOT							0.00	0	0
Total For PR2B1F							0.00	0	0
PR2B2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B2B SPOT							0.00	0	0
Total For PR2B2B							0.00	0	0
PR2B4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B4D SPOT							0.00	0	0
Total For PR2B4D							0.00	0	0
PR2B5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B5E SPOT							0.00	0	0
Total For PR2B5E							0.00	0	0
PR2C1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1B SPOT							0.00	0	0
Total For PR2C1B							0.00	0	0
PR2C1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1F SPOT							0.00	0	0
Total For PR2C1F							0.00	0	0
PR2C4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C4D SPOT							0.00	0	0
Total For PR2C4D							0.00	0	0
PR2D1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1B SPOT							0.00	0	0
Total For PR2D1B							0.00	0	0
PR2D1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1F SPOT							0.00	0	0
Total For PR2D1F							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D4D SPOT							0.00	0	0
Total For PR2D4D							0.00	0	0
PRM1A 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
PRP1A 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
PRP1B On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1B3 SPOT							0.00	0	0
Total For PRP1B3							0.00	0	0
PRP1C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1C3 SPOT							0.00	0	0
Total For PRP1C3							0.00	0	0
PRP2A 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			6.38000	6.35500		388,205,740,760,200.00	60,847,294,790	21,448,171,128	
Total R157 SPOT						388 205 740 760 200.00	60,847,294,790	21,448,171,128	
Total For R157						388 205 740 760 200.00	60,847,294,790	21,448,171,128	
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.33000	8.31500		171,594,101,560,000.00	20,599,532,000	7,482,407,725	
Total R186 SPOT						171 594 101 560 000.00	20,599,532,000	7,482,407,725	
Total For R186						171 594 101 560 000.00	20,599,532,000	7,482,407,725	
R187P On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R187P SPOT							0.00	0	0
Total For R187P							0.00	0	0
R188P On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R188P SPOT							0.00	0	0
Total For R188P							0.00	0	0
R189 On 31/03/2013 Spot Bond			216.65963	216.62315		195,283,914,180,000.00	2,286,000,000	559,573,378	
Total R189 SPOT						495 283 914 180 000.00	2,286,000,000	559,573,378	
Total For R189						495 283 914 180 000.00	2,286,000,000	559,573,378	
R197 On 07/12/2023 Spot Bond			1.97000	1.97000		2,996,264,849,280.00	1,520,946,624	699,227,812	
Total R197 SPOT						2 996 264 849 280.00	1,520,946,624	699,227,812	
Total For R197						2 996 264 849 280.00	1,520,946,624	699,227,812	
R201 On 21/12/2014 Spot Bond			5.74000	5.71500		35,061,355,000,000.00	6,108,250,000	2,456,585,356	
Total R201 SPOT						35 061 355 000 000.00	6,108,250,000	2,456,585,356	
Total For R201						35 061 355 000 000.00	6,108,250,000	2,456,585,356	
R202 On 07/12/2033 Spot Bond			2.42500	2.42000		2,805,583,833,475.00	1,156,941,787	1,402,326,000	
Total R202 SPOT						2 805 583 833 475.00	1,156,941,787	1,402,326,000	
Total For R202						2 805 583 833 475.00	1,156,941,787	1,402,326,000	
R203 On 15/09/2017 Spot Bond			6.97500	6.94500		152,597,417,850,000.00	21,877,766,000	8,379,750,644	
Total R203 SPOT						152 597 417 850 000.00	21,877,766,000	8,379,750,644	
Total For R203						152 597 417 850 000.00	21,877,766,000	8,379,750,644	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			7.27500	7.24500			78,378,667,500,000.00	10,773,700,000	5,842,884,286
Total R204 SPOT							78 378 667 500 000.00	10,773,700,000	5,842,884,286
Total For R204							78 378 667 500 000.00	10,773,700,000	5,842,884,286
R206 On 15/01/2014 Spot Bond			5.42000	5.41000			58,022,184,000,000.00	10,705,200,000	6,360,871,568
Total R206 SPOT							58 022 184 000 000.00	10,705,200,000	6,360,871,568
Total For R206							58 022 184 000 000.00	10,705,200,000	6,360,871,568
R207 On 15/01/2020 Spot Bond			7.60500	7.56500			215,097,033,528,000.00	28,283,633,600	7,093,971,480
Total R207 SPOT							215 097 033 528 000.00	28,283,633,600	7,093,971,480
Total For R207							215 097 033 528 000.00	28,283,633,600	7,093,971,480
R208 On 31/03/2021 Spot Bond			7.70000	7.66000			126,852,110,000,000.00	16,474,300,000	7,901,715,360
Total R208 SPOT							126 852 110 000 000.00	16,474,300,000	7,901,715,360
Total For R208							126 852 110 000 000.00	16,474,300,000	7,901,715,360
R209 On 31/03/2036 Spot Bond			8.88000	8.88500			250,222,752,924,960.00	28,178,237,942	12,845,394,942
Total R209 SPOT							250 222 752 924 960.00	28,178,237,942	12,845,394,942
Total For R209							250 222 752 924 960.00	28,178,237,942	12,845,394,942
R210 On 31/03/2028 Spot Bond			2.40000	2.40000			521,539,005,600.00	217,307,919	1,647,800,783
Total R210 SPOT							521 539 005 600.00	217,307,919	1,647,800,783
Total For R210							521 539 005 600.00	217,307,919	1,647,800,783
R211 On 31/01/2017 Spot Bond			0.69000	0.69000			2,156,940,000,000.00	3,126,000,000	2,617,310,000
Total R211 SPOT							2 156 940 000 000.00	3,126,000,000	2,617,310,000
Total For R211							2 156 940 000 000.00	3,126,000,000	2,617,310,000
R212 On 31/01/2022 Spot Bond			2.00000	2.00000			3,867,351,268,000.00	1,933,675,634	1,502,322,726
Total R212 SPOT							3 867 351 268 000.00	1,933,675,634	1,502,322,726
Total For R212							3 867 351 268 000.00	1,933,675,634	1,502,322,726
R213 On 28/02/2031 Spot Bond			8.79000	8.77500			53,973,324,900,000.00	6,140,310,000	2,339,763,527
Total R213 SPOT							53 973 324 900 000.00	6,140,310,000	2,339,763,527
Total For R213							53 973 324 900 000.00	6,140,310,000	2,339,763,527
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			86,359,000,000,000.00	13,286,000,000	4,990,759,976
Total R214 SPOT							86 359 000 000 000.00	13,286,000,000	4,990,759,976
Total For R214							86 359 000 000 000.00	13,286,000,000	4,990,759,976

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C On 15/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R222C SPOT							0.00	0	0
Total For R222C							0.00	0	0
R223C On 15/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R223C SPOT							0.00	0	0
Total For R223C							0.00	0	0
R224C On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R224C SPOT							0.00	0	0
Total For R224C							0.00	0	0
R225C On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R225C SPOT							0.00	0	0
Total For R225C							0.00	0	0
R226C On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R226C SPOT							0.00	0	0
Total For R226C							0.00	0	0
R227C On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R227C SPOT							0.00	0	0
Total For R227C							0.00	0	0
R228C On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R228C SPOT							0.00	0	0
Total For R228C							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R322C On 21/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R322C SPOT							0.00	0	0
Total For R322C							0.00	0	0
R323C On 21/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R323C SPOT							0.00	0	0
Total For R323C							0.00	0	0
R324C On 21/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R324C SPOT							0.00	0	0
Total For R324C							0.00	0	0
R325C On 21/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R325C SPOT							0.00	0	0
Total For R325C							0.00	0	0
R326C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R326C SPOT							0.00	0	0
Total For R326C							0.00	0	0
R327C On 21/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R327C SPOT							0.00	0	0
Total For R327C							0.00	0	0
R328C On 21/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R328C SPOT							0.00	0	0
Total For R328C							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C On 21/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total R332C SPOT							0.00	0	0
Total For R332C							0.00	0	0
R333C On 21/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total R333C SPOT							0.00	0	0
Total For R333C							0.00	0	0
R334C On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total R334C SPOT							0.00	0	0
Total For R334C							0.00	0	0
R335C On 21/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total R335C SPOT							0.00	0	0
Total For R335C							0.00	0	0
R336C On 21/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total R336C SPOT							0.00	0	0
Total For R336C							0.00	0	0
R337C On 21/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R337C SPOT							0.00	0	0
Total For R337C							0.00	0	0
R338C On 21/12/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R338C SPOT							0.00	0	0
Total For R338C							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C On 21/12/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total R342C SPOT							0.00	0	0
Total For R342C							0.00	0	0
R343C On 21/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total R343C SPOT							0.00	0	0
Total For R343C							0.00	0	0
R344C On 21/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total R344C SPOT							0.00	0	0
Total For R344C							0.00	0	0
R345C On 21/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total R345C SPOT							0.00	0	0
Total For R345C							0.00	0	0
R346C On 21/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total R346C SPOT							0.00	0	0
Total For R346C							0.00	0	0
R347C On 21/06/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R347C SPOT							0.00	0	0
Total For R347C							0.00	0	0
R348C On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R348C SPOT							0.00	0	0
Total For R348C							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R352C SPOT							0.00	0	0
Total For R352C							0.00	0	0
RCSB1 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB01 SPOT							0.00	0	0
Total For RCSB01							0.00	0	0
RCSB1 On 15/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB02 SPOT							0.00	0	0
Total For RCSB02							0.00	0	0
RCSB1 On 15/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB03 SPOT							0.00	0	0
Total For RCSB03							0.00	0	0
RCSB1 On 25/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB04 SPOT							0.00	0	0
Total For RCSB04							0.00	0	0
RCSC1 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC06 SPOT							0.00	0	0
Total For RCSC06							0.00	0	0
RCSC1 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC07 SPOT							0.00	0	0
Total For RCSC07							0.00	0	0
RCSC1 On 08/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC08 SPOT							0.00	0	0
Total For RCSC08							0.00	0	0
RDFB1 On 30/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total RDFB01 SPOT							0.00	0	0
Total For RDFB01							0.00	0	0
RDFC1 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RDFC03 SPOT							0.00	0	0
Total For RDFC03							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES05 On 17/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES05 SPOT							0.00	0	0
Total For RES05							0.00	0	0
RES06 On 18/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES06 SPOT							0.00	0	0
Total For RES06							0.00	0	0
RES09 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES09 SPOT							0.00	0	0
Total For RES09							0.00	0	0
RESB01 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RESB01 SPOT							0.00	0	0
Total For RESB01							0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT							0.00	0	0
Total For RMBI06							0.00	0	0
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP001 SPOT							0.00	0	0
Total For RP001							0.00	0	0
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP002 SPOT							0.00	0	0
Total For RP002							0.00	0	0
RP004 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP004 SPOT							0.00	0	0
Total For RP004							0.00	0	0
RP005 On 31/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP005 SPOT							0.00	0	0
Total For RP005							0.00	0	0
RP006 On 30/04/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP006 SPOT							0.00	0	0
Total For RP006							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,200,000,000,000.00	12,000,000	2,000,000
Total RPG02 SPOT							1 200 000 000 000.00	12,000,000	2,000,000
Total For RPG02							1 200 000 000 000.00	12,000,000	2,000,000
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			800,000,000,000.00	8,000,000	2,000,000
Total RPP04U SPOT							800 000 000 000.00	8,000,000	2,000,000
Total For RPP04U							800 000 000 000.00	8,000,000	2,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW02 SPOT							0.00	0	0
Total For RW02							0.00	0	0
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW21 SPOT							0.00	0	0
Total For RW21							0.00	0	0
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBC2 SPOT							0.00	0	0
Total For SBC2							0.00	0	0
SBC3 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBC3 SPOT							0.00	0	0
Total For SBC3							0.00	0	0
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK10 SPOT							0.00	0	0
Total For SBK10							0.00	0	0
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000		5,360,000,000,000.00	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		20,000,000,000.00	200,000	100,000	
Total SBK13 SPOT						20 000 000 000.00	200,000	100,000	
Total For SBK13						20 000 000 000.00	200,000	100,000	
SBK14 On 01/12/2017 Spot Bond			8.00000	8.00000			0.00	0	0
Total SBK14 SPOT							0.00	0	0
Total For SBK14							0.00	0	0
SBK15 On 23/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK15 SPOT							0.00	0	0
Total For SBK15							0.00	0	0
SBK16 On 15/03/2023 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
Total SBK16 SPOT							0.00	0	10,000,000
Total For SBK16							0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			4,100,000,000,000.00	41,000,000	17,503,000
Total SBK7 SPOT							4 100 000 000 000.00	41,000,000	17,503,000
Total For SBK7							4 100 000 000 000.00	41,000,000	17,503,000
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			1,080,000,000,000.00	10,800,000	5,400,000
Total SBK8 SPOT							1 080 000 000 000.00	10,800,000	5,400,000
Total For SBK8							1 080 000 000 000.00	10,800,000	5,400,000
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			1,380,000,000,000.00	13,800,000	6,902,000
Total SBK9 SPOT							1 380 000 000 000.00	13,800,000	6,902,000
Total For SBK9							1 380 000 000 000.00	13,800,000	6,902,000
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			10,350,000,000.00	1,800,000	1,500,000
Total SBK11 SPOT							10 350 000 000.00	1,800,000	1,500,000
Total For SBK11							10 350 000 000.00	1,800,000	1,500,000
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN18 SPOT							0.00	0	0
Total For SBN18							0.00	0	0
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN20 SPOT							0.00	0	0
Total For SBN20							0.00	0	0
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN27 SPOT							0.00	0	0
Total For SBN27							0.00	0	0
SBN29 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN29 SPOT							0.00	0	0
Total For SBN29							0.00	0	0
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN31 SPOT							0.00	0	0
Total For SBN31							0.00	0	0
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN32 SPOT							0.00	0	0
Total For SBN32							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN33 SPOT							0.00	0	0
Total For SBN33							0.00	0	0
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN34 SPOT							0.00	0	0
Total For SBN34							0.00	0	0
SBN35 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN35 SPOT							0.00	0	0
Total For SBN35							0.00	0	0
SBN36 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN36 SPOT							0.00	0	0
Total For SBN36							0.00	0	0
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN42 SPOT							0.00	0	0
Total For SBN42							0.00	0	0
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN45 SPOT							0.00	0	0
Total For SBN45							0.00	0	0
SBN49 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN49 SPOT							0.00	0	0
Total For SBN49							0.00	0	0
SBN50 On 23/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN50 SPOT							0.00	0	0
Total For SBN50							0.00	0	0
SBN51 On 03/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN51 SPOT							0.00	0	0
Total For SBN51							0.00	0	0
SBN52 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN52 SPOT							0.00	0	0
Total For SBN52							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR00 On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR003 SPOT							0.00	0	0
Total For SBR003							0.00	0	0
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS13 SPOT							0.00	0	0
Total For SBS13							0.00	0	0
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS14 SPOT							0.00	0	0
Total For SBS14							0.00	0	0
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS15 SPOT							0.00	0	0
Total For SBS15							0.00	0	0
SBS16 On 22/09/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS16 SPOT							0.00	0	0
Total For SBS16							0.00	0	0
SBS18 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS18 SPOT							0.00	0	0
Total For SBS18							0.00	0	0
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
Total SBS19 SPOT							0.00	0	5,000,000
Total For SBS19							0.00	0	5,000,000
SBS20 On 15/05/2026 Spot Bond			10.05000	10.05000			192,960,000,000.00	19,200,000	9,600,000
Total SBS20 SPOT							192 960 000 000.00	19,200,000	9,600,000
Total For SBS20							192 960 000 000.00	19,200,000	9,600,000
SBS21 On 15/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS21 SPOT							0.00	0	0
Total For SBS21							0.00	0	0
SBS22 On 23/05/2015 Spot Bond			100.00000	100.00000			0.00	0	65,000,000
Total SBS22 SPOT							0.00	0	65,000,000
Total For SBS22							0.00	0	65,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23 On 23/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS23 SPOT							0.00	0	0
Total For SBS23							0.00	0	0
SBS24 On 23/05/2019 Spot Bond			100.00000	100.00000			0.00	0	800,000,000
Total SBS24 SPOT							0.00	0	800,000,000
Total For SBS24							0.00	0	800,000,000
SBS25 On 24/05/2019 Spot Bond			8.00000	8.00000			0.00	0	50,000
Total SBS25 SPOT							0.00	0	50,000
Total For SBS25							0.00	0	50,000
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS3 SPOT							0.00	0	0
Total For SBS3							0.00	0	0
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			0.00	0	11,000
Total SBS4 SPOT							0.00	0	11,000
Total For SBS4							0.00	0	11,000
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		640,000,000,000.00	6,400,000	6,400,000	8,245,000
Total SBS9 SPOT						640 000 000 000.00	6,400,000	6,400,000	8,245,000
Total For SBS9						640 000 000 000.00	6,400,000	6,400,000	8,245,000
SBS10 On 03/07/2013 Spot Bond			100.00000	100.00000		2,820,000,000,000.00	28,200,000	28,200,000	7,600,000
Total SBS10 SPOT						2 820 000 000 000.00	28,200,000	28,200,000	7,600,000
Total For SBS10						2 820 000 000 000.00	28,200,000	28,200,000	7,600,000
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000		120,000,000,000.00	1,200,000	1,200,000	3,000,000
Total SBS11 SPOT						120 000 000 000.00	1,200,000	1,200,000	3,000,000
Total For SBS11						120 000 000 000.00	1,200,000	1,200,000	3,000,000
SBS12 On 31/01/2017 Spot Bond			100.00000	100.00000		40,000,000,000.00	400,000	400,000	400,000
Total SBS12 SPOT						40 000 000 000.00	400,000	400,000	400,000
Total For SBS12						40 000 000 000.00	400,000	400,000	400,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM107 SPOT							0.00	0	0
Total For SCM107							0.00	0	0
SCM220 On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM220 SPOT							0.00	0	0
Total For SCM220							0.00	0	0
SCM225 On 19/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM225 SPOT							0.00	0	0
Total For SCM225							0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SHF01 SPOT							0.00	0	0
Total For SHF01							0.00	0	0
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SHI02 SPOT							0.00	0	0
Total For SHI02							0.00	0	0
SHS01 On 15/12/2016 Spot Bond			100.00000	100.00000		9,800,000,000,000.00	98,000,000	98,000,000	49,000,000
Total SHS01 SPOT						9 800 000 000 000.00	98,000,000	98,000,000	49,000,000
Total For SHS01						9 800 000 000 000.00	98,000,000	98,000,000	49,000,000
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SLI1 SPOT							0.00	0	0
Total For SLI1							0.00	0	0
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000		1,680,000,000,000.00	16,800,000	16,800,000	8,400,000
Total SLI2 SPOT						1 680 000 000 000.00	16,800,000	16,800,000	8,400,000
Total For SLI2						1 680 000 000 000.00	16,800,000	16,800,000	8,400,000
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF1 SPOT							0.00	0	0
Total For SMF1							0.00	0	0
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF3 SPOT							0.00	0	0
Total For SMF3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SSN00 On 01/03/2017 Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	5,000,000
Total SSN001 SPOT							1 500 000 000 000.00	15,000,000	5,000,000
Total For SSN001							1 500 000 000 000.00	15,000,000	5,000,000
SSN00 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSN002 SPOT							0.00	0	0
Total For SSN002							0.00	0	0
SSN00 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN0C On 31/03/2021 Spot Bond			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	0
Total SSN006 SPOT							0.00	0	0
Total For SSN006							0.00	0	0
SSN0C On 15/01/2020 Spot Bond			7.25000	7.25000			0.00	0	10,302,000
Total SSN007 SPOT							0.00	0	10,302,000
Total For SSN007							0.00	0	10,302,000
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
SYN9C On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN906 SPOT							0.00	0	0
Total For SYN906							0.00	0	0
SYN9C On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN907 SPOT							0.00	0	0
Total For SYN907							0.00	0	0
SYN9C On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN908 SPOT							0.00	0	0
Total For SYN908							0.00	0	0

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 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN913 SPOT							0.00	0	0
Total For SYN913							0.00	0	0
SYN91 On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN915 SPOT							0.00	0	0
Total For SYN915							0.00	0	0
SYN91 On 03/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN916 SPOT							0.00	0	0
Total For SYN916							0.00	0	0
SYN91 On 13/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN917 SPOT							0.00	0	0
Total For SYN917							0.00	0	0
SYN91 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN918 SPOT							0.00	0	0
Total For SYN918							0.00	0	0
SYN91 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN919 SPOT							0.00	0	0
Total For SYN919							0.00	0	0
SYN92 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN920 SPOT							0.00	0	0
Total For SYN920							0.00	0	0
SYN92 On 22/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN921 SPOT							0.00	0	0
Total For SYN921							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN92 On 20/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN922 SPOT							0.00	0	0
Total For SYN922							0.00	0	0
SYN92 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN923 SPOT							0.00	0	0
Total For SYN923							0.00	0	0
SYN92 On 22/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN924 SPOT							0.00	0	0
Total For SYN924							0.00	0	0
SYN92 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN925 SPOT							0.00	0	0
Total For SYN925							0.00	0	0
SYN92 On 27/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN926 SPOT							0.00	0	0
Total For SYN926							0.00	0	0
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ18 SPOT							0.00	0	0
Total For SZ18							0.00	0	0
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ25 SPOT							0.00	0	0
Total For SZ25							0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total T018 SPOT							0.00	0	0
Total For T018							0.00	0	0
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS06 SPOT							0.00	0	0
Total For TFS06							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS77 SPOT							0.00	0	0
Total For TFS77							0.00	0	0
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS78 SPOT							0.00	0	0
Total For TFS78							0.00	0	0
TFS83 On 28/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS83 SPOT							0.00	0	0
Total For TFS83							0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.00000	8.00000			0.00	0	0
Total TFS84 SPOT							0.00	0	0
Total For TFS84							0.00	0	0
TFS90 On 05/03/2013 Spot Bond			6.27000	6.27000			0.00	0	0
Total TFS90 SPOT							0.00	0	0
Total For TFS90							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TH7A2A SPOT							0.00	0	0
Total For TH7A2A							0.00	0	0
TH9A1 On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total TH9A10 SPOT							0.00	0	0
Total For TH9A10							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7A1 SPOT							0.00	0	0
Total For THE7A1							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	20,000
Total THE7A3 SPOT							0.00	0	20,000
Total For THE7A3							0.00	0	20,000
THE7E On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7B SPOT							0.00	0	0
Total For THE7B							0.00	0	0
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7C SPOT							0.00	0	0
Total For THE7C							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A1 SPOT							0.00	0	0
Total For THE8A1							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A2 SPOT							0.00	0	0
Total For THE8A2							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A3 SPOT							0.00	0	0
Total For THE8A3							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8B1 SPOT							0.00	0	0
Total For THE8B1							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B1 SPOT							0.00	0	0
Total For THE9B1							0.00	0	0
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B2 SPOT							0.00	0	0
Total For THE9B2							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B3 SPOT							0.00	0	0
Total For THE9B3							0.00	0	0
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9C1 SPOT							0.00	0	0
Total For THE9C1							0.00	0	0
THE9C On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9C2 SPOT							0.00	0	0
Total For THE9C2							0.00	0	0
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9C3 SPOT							0.00	0	0
Total For THE9C3							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D1 SPOT							0.00	0	0
Total For THE9D1							0.00	0	0
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D2 SPOT							0.00	0	0
Total For THE9D2							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D3 SPOT							0.00	0	0
Total For THE9D3							0.00	0	0
TL13 On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TL13 SPOT							0.00	0	0
Total For TL13							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			620,000,000,000.00	6,200,000	3,122,000
Total TL15 SPOT							620 000 000 000.00	6,200,000	3,122,000
Total For TL15							620 000 000 000.00	6,200,000	3,122,000
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			203,720,000,000,000.00	2,037,200,000	1,019,039,000
Total TN17 SPOT							203 720 000 000 000.00	2,037,200,000	1,019,039,000
Total For TN17							203 720 000 000 000.00	2,037,200,000	1,019,039,000
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			76,240,000,000,000.00	762,400,000	277,522,112
Total TN20 SPOT							76 240 000 000 000.00	762,400,000	277,522,112
Total For TN20							76 240 000 000 000.00	762,400,000	277,522,112
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			65,800,000,000,000.00	658,000,000	149,000,111
Total TN23 SPOT							65 800 000 000 000.00	658,000,000	149,000,111
Total For TN23							65 800 000 000 000.00	658,000,000	149,000,111
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			58,000,000,000,000.00	580,000,000	166,800,000
Total TN25 SPOT							58 000 000 000 000.00	580,000,000	166,800,000
Total For TN25							58 000 000 000 000.00	580,000,000	166,800,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			5,540,000,000,000.00	55,400,000	29,548,000
Total TN27 SPOT							5 540 000 000 000.00	55,400,000	29,548,000
Total For TN27							5 540 000 000 000.00	55,400,000	29,548,000
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			0.00	0	0
Total TR30 SPOT							0.00	0	0
Total For TR30							0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
Total TR31 SPOT							0.00	0	0
Total For TR31							0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
Total TR32 SPOT							0.00	0	0
Total For TR32							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		1,600,000,000,000.00		16,000,000	8,000,000
Total UG21 SPOT						1 600 000 000 000.00		16,000,000	8,000,000
Total For UG21						1 600 000 000 000.00		16,000,000	8,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR041 SPOT							0.00	0	0
Total For UTR041							0.00	0	0
UTR04 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR042 SPOT							0.00	0	0
Total For UTR042							0.00	0	0
UTR04 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR043 SPOT							0.00	0	0
Total For UTR043							0.00	0	0
UTR4C On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR40 SPOT							0.00	0	0
Total For UTR40							0.00	0	0
VIP1A: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A2 SPOT							0.00	0	0
Total For VIP1A2							0.00	0	0
VIP1A: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A5 SPOT							0.00	0	0
Total For VIP1A5							0.00	0	0
VIP1B: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B2 SPOT							0.00	0	0
Total For VIP1B2							0.00	0	0
VIP1B: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B3 SPOT							0.00	0	0
Total For VIP1B3							0.00	0	0
VIP1C: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C2 SPOT							0.00	0	0
Total For VIP1C2							0.00	0	0
VIP1C: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C3 SPOT							0.00	0	0
Total For VIP1C3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01 On 08/05/2015 Spot Bond			100.00000	100.00000			0.00	0	5,300,000
Total VKE01 SPOT							0.00	0	5,300,000
Total For VKE01							0.00	0	5,300,000
VKE02 On 08/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total VKE02 SPOT							0.00	0	0
Total For VKE02							0.00	0	0
VKE03 On 08/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total VKE03 SPOT							0.00	0	0
Total For VKE03							0.00	0	0
VOD00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOD002 SPOT							0.00	0	0
Total For VOD002							0.00	0	0
VOD00 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOD004 SPOT							0.00	0	0
Total For VOD004							0.00	0	0
VOYT0 On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOYT01 SPOT							0.00	0	0
Total For VOYT01							0.00	0	0
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			11,400,000,000,000.00	114,000,000	57,001,109
Total WS04 SPOT							11 400 000 000 000.00	114,000,000	57,001,109
Total For WS04							11 400 000 000 000.00	114,000,000	57,001,109
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			36,800,000,000,000.00	368,000,000	114,408,000
Total WS05 SPOT							36 800 000 000 000.00	368,000,000	114,408,000
Total For WS05							36 800 000 000 000.00	368,000,000	114,408,000
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	31,000,000
Total WSP2 SPOT							6 200 000 000 000.00	62,000,000	31,000,000
Total For WSP2							6 200 000 000 000.00	62,000,000	31,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP3 SPOT							0.00	0	0
Total For WSP3							0.00	0	0
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP4 SPOT							0.00	0	0
Total For WSP4							0.00	0	0
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000		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
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z009 SPOT							0.00	0	0
Total For Z009							0.00	0	0
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z014 SPOT							0.00	0	0
Total For Z014							0.00	0	0
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z018 SPOT							0.00	0	0
Total For Z018							0.00	0	0
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z019 SPOT							0.00	0	0
Total For Z019							0.00	0	0
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z020 SPOT							0.00	0	0
Total For Z020							0.00	0	0
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z025 SPOT							0.00	0	0
Total For Z025							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	75,000,000
Total Z071 SPOT							0.00	0	75,000,000
Total For Z071							0.00	0	75,000,000
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z083 SPOT							0.00	0	0
Total For Z083							0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA021 SPOT							0.00	0	0
Total For ZA021							0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA029 SPOT							0.00	0	0
Total For ZA029							0.00	0	0
Total for SPOT							3 239 598 385 009 520.00	248,999,774,682	103,392,677,859
Total for SPOT :							3,239,598,385,009,520.00	248,999,774,682	103,392,677,859
Total Futures							3 239 598 926 937 900.00	248,999,781,582	103,392,941,126
Total Options							0.00	0	155,682
Grand Total:							3,239,598,926,937,900.00	248,999,781,582	103,393,096,808