



Interest Rates Daily MTM Report

Daily summary for: 06/06/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 28/06/2012 Any day expiry			8.37490	8.47350		20.12	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		168.00000	122,000	21.49	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.50	Put		195.00000	247,000	21.49	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.51	Call		164.00000	119,000	21.58	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.51	Put		201.00000	254,000	21.58	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.49	Call		172.00000	125,000	21.39	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.49	Put		189.00000	240,000	21.39	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.25	Put		77.00000	104,000	19.50	0.00	0	0
ANY D On 28/06/2012 Any day expiry	8.25	Call		300.00000	229,000	19.50	0.00	0	0
ANY D On 28/06/2012 Any day expiry	7.40	Call		1,075.00000	976,000	22.00	0.00	0	0
ANY D On 28/06/2012 Any day expiry	7.40	Put		2.00000	1,000	22.00	0.00	0	0
Total ANY DAY EXPIRY DAAH \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	2,360
DAUS On 29/06/2012 Any day expiry			8.37620	8.47470		20.62	0.00	0	0
DAUS On 31/07/2012 Any day expiry			8.41640	8.51460		20.50	0.00	0	0
DAUS On 31/08/2012 Any day expiry			8.45430	8.55250		20.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry			8.48730	8.58480		20.89	0.00	0	0
DAUS	On	31/10/2012	Any day expiry			8.52550	8.62210		21.08	0.00	0	0
DAUS	On	30/11/2012	Any day expiry			8.56020	8.65600		20.87	0.00	0	0
DAUS	On	27/12/2012	Any day expiry			8.59030	8.68550		21.10	0.00	0	0
Total DAUS Future										0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.75	Call		732.00000	635,000	19.18	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.75	Put		7.00000	9,000	19.18	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.76	Call		722.00000	625,000	19.13	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.76	Put		7.00000	9,000	19.13	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.74	Call		741.00000	644,000	19.23	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.74	Put		6.00000	8,000	19.23	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.40	Call		1,076.00000	978,000	21.45	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.40	Put		1.00000	2,000	21.45	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.25	Put		79.00000	108,000	19.61	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.25	Call		304.00000	234,000	19.61	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.72	Call		761.00000	664,000	19.33	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.72	Put		6.00000	8,000	19.33	0.00	0	5,480
DAUS	On	29/06/2012	Any day expiry	8.51	Put		204.00000	258,000	21.62	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.51	Call		169.00000	124,000	21.62	0.00	0	5,480
DAUS	On	31/07/2012	Any day expiry	7.80	Call		743.00000	655,000	17.78	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.80	Put		28.00000	39,000	17.78	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.81	Call		734.00000	646,000	17.81	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.81	Put		29.00000	40,000	17.81	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.79	Call		752.00000	663,000	17.76	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.79	Put		27.00000	37,000	17.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/07/2012	Any day expiry	7.40	Call		1,122.00000	1,024,000	18.35	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.40	Put		7.00000	8,000	18.35	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.25	Put		143.00000	180,000	19.66	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.25	Call		408.00000	346,000	19.66	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.72	Call		814.00000	723,000	17.59	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.72	Put		19.00000	27,000	17.59	0.00	0	4,800
DAUS	On	31/07/2012	Any day expiry	8.51	Put		274.00000	327,000	21.20	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.51	Call		279.00000	233,000	21.20	0.00	0	4,800
DAUS	On	31/08/2012	Any day expiry	7.85	Call		767.00000	684,000	18.08	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.85	Put		65.00000	80,000	18.08	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.86	Call		759.00000	676,000	18.11	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.86	Put		67.00000	82,000	18.11	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.84	Call		775.00000	691,000	18.06	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.84	Put		63.00000	77,000	18.06	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,171.00000	1,075,000	18.30	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.40	Put		19.00000	21,000	18.30	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.25	Put		192.00000	226,000	19.64	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.25	Call		494.00000	430,000	19.64	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.72	Call		874.00000	786,000	17.75	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.72	Put		42.00000	52,000	17.75	0.00	0	6,170
DAUS	On	31/08/2012	Any day expiry	8.51	Put		326.00000	374,000	21.00	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.51	Call		368.00000	318,000	21.00	0.00	0	6,170
DAUS	On	28/09/2012	Any day expiry	7.90	Call		786.00000	708,000	18.39	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.90	Put		101.00000	121,000	18.39	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.91	Call		778.00000	701,000	18.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.91	Put		103.00000	124,000	18.41	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.89	Call		793.00000	715,000	18.36	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.89	Put		98.00000	118,000	18.36	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,214.00000	1,121,000	18.26	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.40	Put		29.00000	34,000	18.26	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	8.25	Put		224.00000	260,000	19.66	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	8.25	Call		559.00000	497,000	19.66	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.72	Call		927.00000	842,000	17.91	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.72	Put		62.00000	75,000	17.91	0.00	0	7,540
DAUS	On	28/09/2012	Any day expiry	8.51	Put		360.00000	408,000	20.94	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	8.51	Call		435.00000	385,000	20.94	0.00	0	7,540
DAUS	On	31/10/2012	Any day expiry	7.90	Call		850.00000	775,000	18.48	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.90	Put		128.00000	150,000	18.48	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.91	Call		842.00000	768,000	18.51	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.91	Put		130.00000	153,000	18.51	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.89	Call		857.00000	782,000	18.46	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.89	Put		125.00000	147,000	18.46	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,263.00000	1,173,000	18.11	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.40	Put		41.00000	48,000	18.11	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	8.25	Put		257.00000	295,000	19.70	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	8.25	Call		629.00000	570,000	19.70	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.72	Call		986.00000	904,000	18.00	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.72	Put		84.00000	99,000	18.00	0.00	0	8,220
DAUS	On	31/10/2012	Any day expiry	8.51	Call		507.00000	458,000	20.90	0.00	0	8,220
DAUS	On	31/10/2012	Any day expiry	8.51	Put		395.00000	443,000	20.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	8.50	Call		571.00000	525,000	20.87	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.50	Put		415.00000	465,000	20.87	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.51	Call		567.00000	521,000	20.91	0.00	0	8,440
DAUS	On	30/11/2012	Any day expiry	8.51	Put		421.00000	471,000	20.91	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.49	Call		575.00000	529,000	20.82	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.49	Put		409.00000	459,000	20.82	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	7.72	Call		1,040.00000	960,000	18.14	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	7.72	Put		104.00000	120,000	18.14	0.00	0	8,440
DAUS	On	27/12/2012	Any day expiry	8.50	Call		619.00000	573,000	20.68	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.50	Put		434.00000	483,000	20.68	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.51	Call		615.00000	569,000	20.72	0.00	0	7,530
DAUS	On	27/12/2012	Any day expiry	8.51	Put		440.00000	489,000	20.72	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.49	Call		624.00000	577,000	20.63	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.49	Put		429.00000	477,000	20.63	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	7.72	Call		1,085.00000	1,004,000	18.07	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	7.72	Put		120.00000	134,000	18.07	0.00	0	7,530
Total DAUS Option										0.00	0	96,360
Total For DAUS										0.00	0	96,360
Total for Any day expiry										0.00	0	98,720
CF CA	On	18/06/2012	Can-Do Future			0.35220	0.41820			0.00	0	2,835
Total CF CANDO CAAZ Future										0.00	0	2,835
Total For CF CANDO CAAZ										0.00	0	2,835
CF CA	On	18/06/2012	Can-Do Future				0.00000			0.00	0	0
Total CF CANDO CABA Future										0.00	0	0
Total For CF CANDO CABA										0.00	0	0
CF CA	On	18/06/2012	Can-Do Future			0.00050	0.00060			0.00	0	8,000
Total CF CANDO CABB Future										0.00	0	8,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CF CANDO CABB							0.00	0	8,000
CF CA On 18/06/2012 Can-Do Future			0.02680	0.02350			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	26,835
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES18 Future							0.00	0	0
Total For ES18							0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES23 Future							0.00	0	0
Total For ES23							0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES26 Future							0.00	0	0
Total For ES26							0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES33 Future							0.00	0	0
Total For ES33							0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157 Future							0.00	0	0
Total For R157							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R201 Future							0.00	0	0
Total For R157/R201							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R206 Future							0.00	0	0
Total For R157/R206							0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R157 Future							0.00	0	0
Total For R186/R157							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R207 Future							0.00	0	0
Total For R186/R207							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R208 Future							0.00	0	0
Total For R186/R208							0.00	0	0
R189 On 01/04/2013 Price Contribution			100.00000	100.00000			0.00	0	0
Total R189 Future							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total R197 Future							0.00	0	0
Total For R197							0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201 Future							0.00	0	0
Total For R201							0.00	0	0
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.48200	9.56600			0.00	0	4,220
ES33 On 01/11/2012 Bond Future			9.57800	9.66600			0.00	0	0
Total ES33 Future							0.00	0	4,220
ES33 On 02/08/2012 Bond Future	9.50	Call		0.00000	139,000		0.00	0	0
ES33 On 02/08/2012 Bond Future	9.50	Put		508.00000	0,000		0.00	0	0
ES33 On 02/08/2012 Bond Future	9.51	Call		0.00000	217,000		0.00	0	0
ES33 On 02/08/2012 Bond Future	9.51	Put		431.00000	0,000		0.00	0	0
ES33 On 02/08/2012 Bond Future	9.49	Call		0.00000	62,000		0.00	0	0
ES33 On 02/08/2012 Bond Future	9.49	Put		586.00000	0,000		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		1,266.00000	599,000		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		1,188.00000	521,000		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		1,343.00000	676,000		0.00	0	0
Total ES33 Option							0.00	0	0
Total For ES33							0.00	0	4,220

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			6.29700	6.37300		2.57	56,402,145.00	450	15,070
R157	On	01/11/2012	Bond Future			6.34600	6.43000		2.86	0.00	0	100
R157	On	07/02/2013	Bond Future			6.39600	6.48400		2.80	0.00	0	0
Total R157 Future										56,402,145.00	450	15,170
R157	On	02/08/2012	Bond Future	8.00	Call		4,938.00000	5,175,000	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		5,086.00000	5,323,000	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		4,790.00000	5,028,000	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		0.00000	1,000	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	6.15	Put		926.00000	762,000	2.51	0.00	0	0
R157	On	02/08/2012	Bond Future	6.15	Call		228.00000	301,000	2.51	0.00	0	3,750
R157	On	02/08/2012	Bond Future	6.35	Put		544.00000	425,000	2.55	0.00	0	0
R157	On	02/08/2012	Bond Future	6.35	Call		472.00000	590,000	2.55	0.00	0	1,250
R157	On	02/08/2012	Bond Future	6.55	Call		834.00000	996,000	2.58	0.00	0	0
R157	On	02/08/2012	Bond Future	6.55	Put		284.00000	209,000	2.58	0.00	0	1,250
R157	On	02/08/2012	Bond Future	6.95	Call		1,837.00000	2,055,000	2.68	0.00	0	0
R157	On	02/08/2012	Bond Future	6.95	Put		55.00000	36,000	2.68	0.00	0	3,750
R157	On	01/11/2012	Bond Future	7.00	Call		1,933.00000	2,119,000	2.97	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Put		315.00000	260,000	2.97	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Call		2,044.00000	2,234,000	2.98	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Put		286.00000	235,000	2.98	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Call		1,825.00000	2,007,000	2.96	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Put		348.00000	289,000	2.96	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Call		1,514.00000	1,652,000	2.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.75	Put		828.00000	738,000	2.85	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Call		1,594.00000	1,736,000	2.86	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Put		780.00000	694,000	2.86	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Call		1,435.00000	1,569,000	2.84	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Put		878.00000	784,000	2.84	0.00	0	0
Total R157 Option										0.00	0	10,000
Total For R157										56,402,145.00	450	25,170
R186	On	02/08/2012	Bond Future			8.33100	8.44200		11.40	13,958,945.91	117	34,906
R186	On	01/11/2012	Bond Future			8.41000	8.52400		13.06	0.00	0	100
R186	On	07/02/2013	Bond Future			8.49400	8.61000		13.79	0.00	0	0
Total R186 Future										13,958,945.91	117	35,006
R186	On	02/08/2012	Bond Future	8.75	Call		3,838.00000	4,581,000	11.63	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		1,047.00000	759,000	11.63	0.00	0	2,700
R186	On	02/08/2012	Bond Future	8.80	Call		4,157.00000	4,928,000	11.68	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		921.00000	662,000	11.68	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		3,529.00000	4,244,000	11.58	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		1,184.00000	869,000	11.58	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Put		3,144.00000	2,522,000	11.24	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Call		1,354.00000	1,762,000	11.24	0.00	0	8,750
R186	On	02/08/2012	Bond Future	8.66	Call		3,290.00000	3,981,000	11.55	0.00	0	0
R186	On	02/08/2012	Bond Future	8.66	Put		1,304.00000	965,000	11.55	0.00	0	276
R186	On	02/08/2012	Bond Future	7.66	Put		7,723.00000	6,784,000	10.86	0.00	0	0
R186	On	02/08/2012	Bond Future	7.66	Call		182.00000	273,000	10.86	0.00	0	276
R186	On	02/08/2012	Bond Future	7.76	Put		6,815.00000	5,911,000	10.93	0.00	0	0
R186	On	02/08/2012	Bond Future	7.76	Call		276.00000	402,000	10.93	0.00	0	43
R186	On	02/08/2012	Bond Future	8.76	Call		3,901.00000	4,650,000	11.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.76	Put		1,021.00000	739,000	11.64	0.00	0	43
R186	On	02/08/2012	Bond Future	8.00	Put		4,834.00000	4,050,000	11.08	0.00	0	0
R186	On	02/08/2012	Bond Future	8.00	Call		654.00000	900,000	11.08	0.00	0	1,099
R186	On	02/08/2012	Bond Future	9.00	Call		5,526.00000	6,388,000	11.86	0.00	0	0
R186	On	02/08/2012	Bond Future	9.00	Put		539.00000	371,000	11.86	0.00	0	199
R186	On	02/08/2012	Bond Future	7.70	Put		7,355.00000	6,429,000	10.89	0.00	0	0
R186	On	02/08/2012	Bond Future	7.70	Call		216.00000	320,000	10.89	0.00	0	2,700
R186	On	02/08/2012	Bond Future	8.30	Call		1,537.00000	1,981,000	11.27	0.00	0	0
R186	On	02/08/2012	Bond Future	8.30	Put		2,857.00000	2,271,000	11.27	0.00	0	900
R186	On	01/11/2012	Bond Future	8.75	Call		5,115.00000	5,741,000	13.28	0.00	0	0
R186	On	01/11/2012	Bond Future	8.75	Put		3,097.00000	2,686,000	13.28	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Call		5,379.00000	6,022,000	13.32	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Put		2,921.00000	2,527,000	13.32	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Call		4,857.00000	5,465,000	13.24	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Put		3,281.00000	2,852,000	13.24	0.00	0	0
R186	On	01/11/2012	Bond Future	8.82	Call		5,487.00000	6,136,000	13.34	0.00	0	0
R186	On	01/11/2012	Bond Future	8.82	Put		2,854.00000	2,466,000	13.34	0.00	0	1,858
R186	On	01/11/2012	Bond Future	7.82	Put		8,142.00000	7,389,000	12.69	0.00	0	0
R186	On	01/11/2012	Bond Future	7.82	Call		1,519.00000	1,803,000	12.69	0.00	0	1,858
R186	On	07/02/2013	Bond Future	8.50	Call		4,822.00000	5,337,000	13.79	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Put		5,802.00000	5,283,000	13.79	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Call		5,041.00000	5,570,000	13.83	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Put		5,574.00000	5,069,000	13.83	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Call		4,614.00000	5,116,000	13.77	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Put		6,043.00000	5,512,000	13.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Option										0.00	0	20,702
Total For R186										13,958,945.91	117	55,708
R189	On	02/08/2012	Bond Future			219.36669	219.24443			0.00	0	44
Total R189 Future										0.00	0	44
R189	On	02/08/2012	Bond Future	218.00	Call		1,244.00000	1,367,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.05	Call		1,194.00000	1,317,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0
R189	On	02/08/2012	Bond Future	217.95	Call		1,294.00000	1,417,000		0.00	0	0
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	44
R197	On	02/08/2012	Bond Future			256.03988	255.95595			0.00	0	1,839
Total R197 Future										0.00	0	1,839
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		1,044.00000	960,000		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		1,094.00000	1,010,000		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		994.00000	910,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	1,839
R201	On	02/08/2012	Bond Future			5.42700	5.54500		1.91	0.00	0	2,666
R201	On	01/11/2012	Bond Future			5.37300	5.50600		1.94	0.00	0	0
R201	On	07/02/2013	Bond Future			5.27700	5.42100		1.91	0.00	0	0
Total R201 Future										0.00	0	2,666
R201	On	02/08/2012	Bond Future	7.50	Call		4,365.00000	4,636,000	2.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.11	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		4,474.00000	4,745,000	2.11	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.11	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		4,256.00000	4,527,000	2.11	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.11	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Call		2,074.00000	2,330,000	2.06	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Put		51.00000	32,000	2.06	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Call		2,168.00000	2,426,000	2.07	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Put		44.00000	28,000	2.07	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Call		1,981.00000	2,235,000	2.05	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Put		58.00000	38,000	2.05	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Call		1,674.00000	1,889,000	1.98	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Put		188.00000	142,000	1.98	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Call		1,747.00000	1,965,000	1.99	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Put		172.00000	129,000	1.99	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Call		1,602.00000	1,813,000	1.97	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Put		204.00000	154,000	1.97	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	2,666
R202	On	02/08/2012	Bond Future			187.94244	186.90789			0.00	0	45,107
Total R202 Future										0.00	0	45,107
R202	On	02/08/2012	Bond Future	191.00	Call		0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	191.00	Put		4,092.00000	3,058,000		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		4,142.00000	3,108,000		0.00	0	0
R202	On	02/08/2012	Bond Future	190.95	Call		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/08/2012	Bond Future	190.95	Put		4,042.00000	3,008,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	45,107
R203	On	02/08/2012	Bond Future			6.95200	7.03200		4.94	0.00	0	3,541
R203	On	01/11/2012	Bond Future			7.02200	7.10800		5.77	0.00	0	0
R203	On	07/02/2013	Bond Future			7.09900	7.18700		5.39	0.00	0	0
Total R203 Future										0.00	0	3,541
R203	On	02/08/2012	Bond Future	8.50	Call		6,173.00000	6,522,000	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		2.00000	1,000	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		6,375.00000	6,724,000	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		2.00000	1,000	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		5,971.00000	6,320,000	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		3.00000	2,000	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	6.60	Put		2,114.00000	1,832,000	4.82	0.00	0	0
R203	On	02/08/2012	Bond Future	6.60	Call		209.00000	276,000	4.82	0.00	0	4,200
R203	On	02/08/2012	Bond Future	6.85	Put		1,306.00000	1,084,000	4.90	0.00	0	0
R203	On	02/08/2012	Bond Future	6.85	Call		508.00000	636,000	4.90	0.00	0	1,400
R203	On	02/08/2012	Bond Future	7.15	Call		1,142.00000	1,355,000	5.01	0.00	0	0
R203	On	02/08/2012	Bond Future	7.15	Put		629.00000	492,000	5.01	0.00	0	1,400
R203	On	02/08/2012	Bond Future	7.55	Call		2,412.00000	2,710,000	5.18	0.00	0	0
R203	On	02/08/2012	Bond Future	7.55	Put		182.00000	130,000	5.18	0.00	0	4,200
R203	On	01/11/2012	Bond Future	7.75	Call		3,242.00000	3,512,000	5.98	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Put		611.00000	522,000	5.98	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Call		3,396.00000	3,672,000	6.00	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Put		564.00000	481,000	6.00	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Call		3,089.00000	3,354,000	5.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.70	Put		660.00000	566,000	5.96	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Call		817.00000	918,000	5.27	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Put		3,571.00000	3,324,000	5.27	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Call		878.00000	984,000	5.28	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Put		3,429.00000	3,187,000	5.28	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Call		760.00000	856,000	5.26	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Put		3,718.00000	3,466,000	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			7.26900	7.35500		6.28	0.00	0	4,101
R204	On	01/11/2012	Bond Future			7.34200	7.43300		7.10	0.00	0	0
R204	On	07/02/2013	Bond Future			7.42100	7.51300		7.27	0.00	0	0
Total R204 Future										0.00	0	4,101
R204	On	02/08/2012	Bond Future	8.50	Call		5,679.00000	6,112,000	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		21.00000	13,000	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		5,913.00000	6,347,000	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		17.00000	10,000	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		5,446.00000	5,877,000	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		27.00000	17,000	6.85	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Call		3,630.00000	3,956,000	7.35	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Put		880.00000	756,000	7.35	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Call		3,806.00000	4,138,000	7.38	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Put		818.00000	700,000	7.38	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Call		3,458.00000	3,776,000	7.32	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Put		947.00000	815,000	7.32	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Call		3,816.00000	4,101,000	7.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	8.00	Put		1,542.00000	1,390,000	7.50	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Call		3,969.00000	4,260,000	7.52	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Put		1,465.00000	1,319,000	7.52	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Call		3,665.00000	3,944,000	7.48	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Put		1,622.00000	1,464,000	7.48	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	4,101
R206	On	02/08/2012	Bond Future			5.24700	5.25100		1.06	0.00	0	1,240
R206	On	01/11/2012	Bond Future			5.11000	5.11500		0.96	0.00	0	0
R206	On	07/02/2013	Bond Future			4.83800	4.82600		0.82	0.00	0	0
Total R206 Future										0.00	0	1,240
R206	On	02/08/2012	Bond Future	7.25	Call		2,742.00000	2,747,000	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		2,809.00000	2,815,000	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		2,674.00000	2,680,000	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.18	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Call		1,044.00000	1,050,000	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Put		20.00000	20,000	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Call		1,098.00000	1,104,000	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Put		17.00000	17,000	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Call		991.00000	996,000	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Put		25.00000	24,000	1.03	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Call		1,101.00000	1,091,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Put		42.00000	43,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Call		1,142.00000	1,131,000	1.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	6.05	Put		38.00000	38,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Call		1,061.00000	1,051,000	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Put		46.00000	47,000	1.00	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	1,240
R207	On	02/08/2012	Bond Future			7.59300	7.68800		7.50	0.00	0	27,509
R207	On	01/11/2012	Bond Future			7.66900	7.76900		8.50	0.00	0	0
R207	On	07/02/2013	Bond Future			7.75200	7.85400		8.69	0.00	0	0
Total R207 Future										0.00	0	27,509
R207	On	02/08/2012	Bond Future	8.75	Call		5,672.00000	6,181,000	8.15	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		41.00000	26,000	8.15	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		5,919.00000	6,430,000	8.15	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		34.00000	20,000	8.15	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		5,425.00000	5,931,000	8.12	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		50.00000	32,000	8.12	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Call		3,693.00000	4,063,000	8.81	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Put		1,167.00000	1,002,000	8.81	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Call		3,873.00000	4,252,000	8.84	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Put		1,089.00000	933,000	8.84	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Call		3,515.00000	3,877,000	8.78	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Put		1,248.00000	1,074,000	8.78	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Call		3,958.00000	4,290,000	8.97	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Put		1,941.00000	1,745,000	8.97	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Call		4,118.00000	4,457,000	9.00	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Put		1,850.00000	1,661,000	9.00	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Call		3,801.00000	4,126,000	8.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	8.20	Put		2,036.00000	1,833,000	8.94	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	27,509
R208	On	02/08/2012	Bond Future			7.69900	7.78400		8.39	0.00	0	9,382
R208	On	01/11/2012	Bond Future			7.77300	7.86200		9.90	0.00	0	0
R208	On	07/02/2013	Bond Future			7.85200	7.94200		9.86	0.00	0	0
Total R208 Future										0.00	0	9,382
R208	On	02/08/2012	Bond Future	8.75	Call		5,612.00000	6,096,000	9.13	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		73.00000	49,000	9.13	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		5,874.00000	6,362,000	9.13	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		60.00000	39,000	9.13	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		5,350.00000	5,830,000	9.09	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		87.00000	59,000	9.09	0.00	0	0
R208	On	02/08/2012	Bond Future	7.20	Put		3,768.00000	3,330,000	8.11	0.00	0	0
R208	On	02/08/2012	Bond Future	7.20	Call		206.00000	276,000	8.11	0.00	0	3,450
R208	On	02/08/2012	Bond Future	7.50	Put		2,307.00000	1,957,000	8.27	0.00	0	0
R208	On	02/08/2012	Bond Future	7.50	Call		596.00000	754,000	8.27	0.00	0	1,150
R208	On	02/08/2012	Bond Future	7.80	Call		1,333.00000	1,602,000	8.43	0.00	0	0
R208	On	02/08/2012	Bond Future	7.80	Put		1,238.00000	999,000	8.43	0.00	0	1,150
R208	On	02/08/2012	Bond Future	8.25	Call		3,105.00000	3,515,000	8.76	0.00	0	0
R208	On	02/08/2012	Bond Future	8.25	Put		380.00000	282,000	8.76	0.00	0	3,450
R208	On	01/11/2012	Bond Future	8.25	Call		3,696.00000	4,036,000	10.26	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Put		1,477.00000	1,299,000	10.26	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Call		3,883.00000	4,232,000	10.30	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Put		1,383.00000	1,214,000	10.30	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Call		3,513.00000	3,844,000	10.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.20	Put		1,576.00000	1,389,000	10.22	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Call		3,249.00000	3,521,000	9.86	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Put		2,922.00000	2,685,000	9.86	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Call		3,400.00000	3,680,000	9.89	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Put		2,793.00000	2,563,000	9.89	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Call		3,104.00000	3,369,000	9.84	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Put		3,059.00000	2,814,000	9.84	0.00	0	0
Total R208 Option										0.00	0	9,200
Total For R208										0.00	0	18,582
R209	On	02/08/2012	Bond Future			8.86700	8.95100		15.72	0.00	0	27,737
R209	On	01/11/2012	Bond Future			8.93900	9.02600		18.87	0.00	0	0
R209	On	07/02/2013	Bond Future			9.01600	9.10400		19.17	0.00	0	0
Total R209 Future										0.00	0	27,737
R209	On	02/08/2012	Bond Future	9.25	Call		3,230.00000	3,681,000	16.03	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		990.00000	791,000	16.03	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		3,485.00000	3,952,000	16.09	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		881.00000	698,000	16.09	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		2,983.00000	3,416,000	15.97	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		1,110.00000	893,000	15.97	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Call		3,453.00000	3,793,000	18.87	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Put		3,650.00000	3,327,000	18.87	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Call		3,644.00000	3,995,000	18.93	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Put		3,463.00000	3,150,000	18.93	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Call		3,271.00000	3,599,000	18.83	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Put		3,850.00000	3,515,000	18.83	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Call		4,354.00000	4,686,000	19.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	9.00	Put		5,137.00000	4,807,000	19.17	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Call		4,537.00000	4,877,000	19.22	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Put		4,942.00000	4,620,000	19.22	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Call		4,180.00000	4,503,000	19.14	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Put		5,344.00000	5,006,000	19.14	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	27,737
R210	On	02/08/2012	Bond Future			141.84112	141.54357			0.00	0	925
Total R210 Future										0.00	0	925
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		1,456.00000	1,159,000		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		1,506.00000	1,209,000		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		1,406.00000	1,109,000		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			119.93677	119.82873			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		171.00000	63,000		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		221.00000	113,000		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		121.00000	13,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	480

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/08/2012	Bond Future			117.47436	117.33140			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		669.00000	526,000		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		719.00000	576,000		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		619.00000	476,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,962
R213	On	02/08/2012	Bond Future			8.75400	8.85300		14.05	0.00	0	4,725
R213	On	01/11/2012	Bond Future			8.83100	8.93300		16.85	0.00	0	0
R213	On	07/02/2013	Bond Future			8.91500	9.01900		17.09	0.00	0	0
Total R213 Future										0.00	0	4,725
R213	On	02/08/2012	Bond Future	9.25	Call		3,825.00000	4,417,000	14.33	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		779.00000	584,000	14.33	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		4,105.00000	4,716,000	14.38	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		687.00000	512,000	14.38	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call		3,551.00000	4,125,000	14.27	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		879.00000	667,000	14.27	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Call		3,860.00000	4,296,000	16.85	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Put		3,342.00000	2,980,000	16.85	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Call		4,067.00000	4,517,000	16.90	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Put		3,165.00000	2,817,000	16.90	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Call		3,662.00000	4,085,000	16.82	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Put		3,530.00000	3,155,000	16.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	9.00	Call		4,715.00000	5,135,000	17.09	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Put		4,860.00000	4,480,000	17.09	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Call		4,910.00000	5,340,000	17.14	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Put		4,674.00000	4,303,000	17.14	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Call		4,530.00000	4,939,000	17.06	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Put		5,060.00000	4,668,000	17.06	0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	4,725
R214	On	02/08/2012	Bond Future			8.89500	8.97400			0.00	0	1,530
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		1,419.00000	781,000		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		1,337.00000	698,000		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		1,502.00000	864,000		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	1,530
Total for Bond										70,361,090.91	567	239,286
GOVI	On	02/08/2012	GOVI			396.94200	395.16600			0.00	0	236
GOVI	On	01/11/2012	GOVI			402.67200	400.86700			0.00	0	0
Total GOVI Future										0.00	0	236
GOVI	On	02/08/2012	GOVI	390.00	Call		51,660.00000	69,420,000		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		51,560.00000	69,320,000		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		51,760.00000	69,520,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	6,720,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	402.00	Put		11,330.00000	0,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	402.01	Call		0.00000	6,620,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	402.01	Put		11,430.00000	0,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	401.99	Call		0.00000	6,820,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	401.99	Put		11,230.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	236
Total for GOVI										0.00	0	236
AL7T	On	02/08/2012	Index Future			437.08300	434.93000			0.00	0	13
AL7T	On	01/11/2012	Index Future			443.39200	441.20600			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			395.88800	394.03200			0.00	0	1,004
ALBI	On	01/11/2012	Index Future			401.60300	399.71800			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			173.84700	173.92600			0.00	0	586
IGOV	On	01/11/2012	Index Future			176.35600	176.43600			0.00	0	0
Total IGOV Future										0.00	0	586
Total For IGOV										0.00	0	586
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	1,772
JIBAR	On	20/06/2012	Jibar Future			5.60000	5.59000			0.00	0	2,890
JIBAR	On	18/07/2012	Jibar Future			5.55000	5.55000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/08/2012 Jibar Future			5.48000	5.47000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			5.41000	5.39000			0.00	0	44,760
JIBAR On 17/10/2012 Jibar Future			5.34000	5.32000			0.00	0	0
JIBAR On 21/11/2012 Jibar Future			5.33000	5.31000			0.00	0	0
JIBAR On 19/12/2012 Jibar Future			5.33000	5.31000			0.00	0	840
JIBAR On 20/03/2013 Jibar Future			5.36000	5.34000			0.00	0	790
JIBAR On 19/06/2013 Jibar Future			5.42000	5.41000			0.00	0	500
JIBAR On 18/09/2013 Jibar Future			5.57000	5.56000			0.00	0	1,700
JIBAR On 18/12/2013 Jibar Future			5.75000	5.74000			0.00	0	1,500
JIBAR On 19/03/2014 Jibar Future			5.95000	5.93000			0.00	0	0
Total Jibar Future							0.00	0	52,980
Total For JIBAR FUTURE							0.00	0	52,980
Total for Jibar							0.00	0	52,980
J201 On 22/12/2014 Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0
Total J201 Future							0.00	0	0
Total For J201							0.00	0	0
Total for Interest Rate Swap							0.00	0	0
Total for Derivatives :							70,361,090.91	567	419,829
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			880,000,000.00	8,800,000	8,800,000
Total AA04 SPOT							880,000,000.00	8,800,000	8,800,000
Total For AA04							880,000,000.00	8,800,000	8,800,000
AA05 On 22/03/2019 Spot Bond			5.00000	5.00000			0.00	0	37,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AA05 SPOT							0.00	0	37,000,000
Total For AA05							0.00	0	37,000,000
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	900,000
Total AB05 SPOT							0.00	0	900,000
Total For AB05							0.00	0	900,000
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			0.00	0	15,899,000
Total AB06 SPOT							0.00	0	15,899,000
Total For AB06							0.00	0	15,899,000
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			88,800,000,000.00	888,000	10,135,000
Total AB07 SPOT							88,800,000,000.00	888,000	10,135,000
Total For AB07							88,800,000,000.00	888,000	10,135,000
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB08 SPOT							0.00	0	0
Total For AB08							0.00	0	0
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB09 SPOT							0.00	0	0
Total For AB09							0.00	0	0
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL1 SPOT							0.00	0	0
Total For ABCL1							0.00	0	0
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI1 SPOT							0.00	0	0
Total For ABCPI1							0.00	0	0
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI2 SPOT							0.00	0	0
Total For ABCPI2							0.00	0	0
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI3 SPOT							0.00	0	0
Total For ABCPI3							0.00	0	0
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		300,000,000,000.00	3,000,000	1,500,000	
Total ABFN07 SPOT						300,000,000,000.00	3,000,000	1,500,000	
Total For ABFN07						300,000,000,000.00	3,000,000	1,500,000	
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN08 SPOT							0.00	0	0
Total For ABFN08							0.00	0	0
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN09 SPOT							0.00	0	0
Total For ABFN09							0.00	0	0
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
Total ABL10A SPOT							0.00	0	3,000,000
Total For ABL10A							0.00	0	3,000,000
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL10B SPOT							0.00	0	0
Total For ABL10B							0.00	0	0
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,000,000,000,000.00		10,000,000	20,000,000
Total ABL7 SPOT						1,000,000,000,000.00		10,000,000	20,000,000
Total For ABL7						1,000,000,000,000.00		10,000,000	20,000,000
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	700,000
Total ABL8A SPOT							0.00	0	700,000
Total For ABL8A							0.00	0	700,000
ABL8B On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL8B SPOT							0.00	0	0
Total For ABL8B							0.00	0	0
ABLCC On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC06 SPOT							0.00	0	0
Total For ABLC06							0.00	0	0
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000		130,000,000,000.00		1,300,000	1,300,000
Total ABLI01 SPOT						130,000,000,000.00		1,300,000	1,300,000
Total For ABLI01						130,000,000,000.00		1,300,000	1,300,000
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI02 SPOT							0.00	0	0
Total For ABLI02							0.00	0	0
ABLI0 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABLI0 On 11/10/2016 Spot Bond			8.00000	8.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			50,000,000,000.00	500,000	1,000,000
Total ABLS2A SPOT							50,000,000,000.00	500,000	1,000,000
Total For ABLS2A							50,000,000,000.00	500,000	1,000,000
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS2B SPOT							0.00	0	0
Total For ABLS2B							0.00	0	0
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			0.00	0	0
Total ABLS3 SPOT							0.00	0	0
Total For ABLS3							0.00	0	0
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
ABN1C On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN10 SPOT							0.00	0	0
Total For ABN10							0.00	0	0
ABN13 On 04/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN13 SPOT							0.00	0	0
Total For ABN13							0.00	0	0
ABN14 On 10/10/2033 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN14 SPOT							0.00	0	0
Total For ABN14							0.00	0	0
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN17 SPOT							0.00	0	0
Total For ABN17							0.00	0	0
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN23 SPOT							0.00	0	0
Total For ABN23							0.00	0	0
ABN32 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN32 SPOT							0.00	0	0
Total For ABN32							0.00	0	0
ABN33 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN33 SPOT							0.00	0	0
Total For ABN33							0.00	0	0
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN34 SPOT							0.00	0	0
Total For ABN34							0.00	0	0
ABN35 On 02/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0
Total ABN35 SPOT							0.00	0	0
Total For ABN35							0.00	0	0
ABN36 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN36 SPOT							0.00	0	0
Total For ABN36							0.00	0	0
ABN37 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN37 SPOT							0.00	0	0
Total For ABN37							0.00	0	0
ABN3€ 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
ABN3€ 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
ABN4C On 29/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN40 SPOT							0.00	0	0
Total For ABN40							0.00	0	0
ABN41 On 01/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN41 SPOT							0.00	0	0
Total For ABN41							0.00	0	0
ABN4₂ On 16/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN42 SPOT							0.00	0	0
Total For ABN42							0.00	0	0
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	5,677,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN48 SPOT							0.00	0	5,677,000
Total For ABN48							0.00	0	5,677,000
ABN48 On 12/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN49 SPOT							0.00	0	0
Total For ABN49							0.00	0	0
ABN50 On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN50 SPOT							0.00	0	0
Total For ABN50							0.00	0	0
ABN51 On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN51 SPOT							0.00	0	0
Total For ABN51							0.00	0	0
ABN52 On 18/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN52 SPOT							0.00	0	0
Total For ABN52							0.00	0	0
ABN53 On 01/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN53 SPOT							0.00	0	0
Total For ABN53							0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	7,100,000
Total ABS10 SPOT							0.00	0	7,100,000
Total For ABS10							0.00	0	7,100,000
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			0.00	0	6,900,000
Total ABS5 SPOT							0.00	0	6,900,000
Total For ABS5							0.00	0	6,900,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	10,217,000
Total ABS6 SPOT							100,000,000,000.00	1,000,000	10,217,000
Total For ABS6							100,000,000,000.00	1,000,000	10,217,000
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS7 SPOT							0.00	0	0
Total For ABS7							0.00	0	0
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS9 SPOT							0.00	0	0
Total For ABS9							0.00	0	0
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS11 SPOT							0.00	0	0
Total For ABS11							0.00	0	0
ABS12 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS12 SPOT							0.00	0	0
Total For ABS12							0.00	0	0
ABS13 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS13 SPOT							0.00	0	0
Total For ABS13							0.00	0	0
ABS14 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS14 SPOT							0.00	0	0
Total For ABS14							0.00	0	0
ACL00 On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL001 SPOT							0.00	0	0
Total For ACL001							0.00	0	0
ACL01 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL017 SPOT							0.00	0	0
Total For ACL017							0.00	0	0
ACL01 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL019 SPOT							0.00	0	0
Total For ACL019							0.00	0	0
ACL01 On 30/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL01U SPOT							0.00	0	0
Total For ACL01U							0.00	0	0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL020 SPOT							0.00	0	0
Total For ACL020							0.00	0	0
ACL02 On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL024 SPOT							0.00	0	0
Total For ACL024							0.00	0	0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL025 SPOT							0.00	0	0
Total For ACL025							0.00	0	0
ACL02 On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL026 SPOT							0.00	0	0
Total For ACL026							0.00	0	0
ACL02 On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL027 SPOT							0.00	0	0
Total For ACL027							0.00	0	0
ACL02 On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0
Total ACL028 SPOT							0.00	0	0
Total For ACL028							0.00	0	0
ACL02 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL029 SPOT							0.00	0	0
Total For ACL029							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL033 SPOT							0.00	0	0
Total For ACL033							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL036 SPOT							0.00	0	0
Total For ACL036							0.00	0	0
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL039 SPOT							0.00	0	0
Total For ACL039							0.00	0	0
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL042 SPOT							0.00	0	0
Total For ACL042							0.00	0	0
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL047 SPOT							0.00	0	0
Total For ACL047							0.00	0	0
ACL05 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL053 SPOT							0.00	0	0
Total For ACL053							0.00	0	0
ACL05 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL054 SPOT							0.00	0	0
Total For ACL054							0.00	0	0
ACL06 On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL068 SPOT							0.00	0	0
Total For ACL068							0.00	0	0
ACL07 On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL070 SPOT							0.00	0	0
Total For ACL070							0.00	0	0
ACL07 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL071 SPOT							0.00	0	0
Total For ACL071							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL075 SPOT							0.00	0	0
Total For ACL075							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL076 SPOT							0.00	0	0
Total For ACL076							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL077 SPOT							0.00	0	0
Total For ACL077							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL078 SPOT							0.00	0	0
Total For ACL078							0.00	0	0
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL080 SPOT							0.00	0	0
Total For ACL080							0.00	0	0
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL081 SPOT							0.00	0	0
Total For ACL081							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL082 SPOT							0.00	0	0
Total For ACL082							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL083 SPOT							0.00	0	0
Total For ACL083							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL086 SPOT							0.00	0	0
Total For ACL086							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL087 SPOT							0.00	0	0
Total For ACL087							0.00	0	0
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL088 SPOT							0.00	0	0
Total For ACL088							0.00	0	0
ACL08 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL089 SPOT							0.00	0	0
Total For ACL089							0.00	0	0
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL090 SPOT							0.00	0	0
Total For ACL090							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL091 SPOT							0.00	0	0
Total For ACL091							0.00	0	0
ACL09 On 26/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL092 SPOT							0.00	0	0
Total For ACL092							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL093 SPOT							0.00	0	0
Total For ACL093							0.00	0	0
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL096 SPOT							0.00	0	0
Total For ACL096							0.00	0	0
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL097 SPOT							0.00	0	0
Total For ACL097							0.00	0	0
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL098 SPOT							0.00	0	0
Total For ACL098							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL099 SPOT							0.00	0	0
Total For ACL099							0.00	0	0
ACL10 On 20/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL100 SPOT							0.00	0	0
Total For ACL100							0.00	0	0
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL101 SPOT							0.00	0	0
Total For ACL101							0.00	0	0
ACL10 On 12/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL102 SPOT							0.00	0	0
Total For ACL102							0.00	0	0
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL103 SPOT							0.00	0	0
Total For ACL103							0.00	0	0
ACL10 On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	930,000
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL127 SPOT							0.00	0	0
Total For ACL127							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL128 SPOT							0.00	0	0
Total For ACL128							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL129 SPOT							0.00	0	0
Total For ACL129							0.00	0	0
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL130 SPOT							0.00	0	0
Total For ACL130							0.00	0	0
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL131 SPOT							0.00	0	0
Total For ACL131							0.00	0	0
ACL13 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL132 SPOT							0.00	0	0
Total For ACL132							0.00	0	0
ACL13 On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL133 SPOT							0.00	0	0
Total For ACL133							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL137 SPOT							0.00	0	0
Total For ACL137							0.00	0	0
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL138 SPOT							0.00	0	0
Total For ACL138							0.00	0	0
ACL13 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL139 SPOT							0.00	0	0
Total For ACL139							0.00	0	0
ACL14 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL140 SPOT							0.00	0	0
Total For ACL140							0.00	0	0
ACL14 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL141 SPOT							0.00	0	0
Total For ACL141							0.00	0	0
ACL14 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL142 SPOT							0.00	0	0
Total For ACL142							0.00	0	0
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL143 SPOT							0.00	0	0
Total For ACL143							0.00	0	0
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL147 SPOT							0.00	0	0
Total For ACL147							0.00	0	0
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL148 SPOT							0.00	0	0
Total For ACL148							0.00	0	0
ACL14 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL149 SPOT							0.00	0	0
Total For ACL149							0.00	0	0
ACL15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL150 SPOT							0.00	0	0
Total For ACL150							0.00	0	0
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL151 SPOT							0.00	0	0
Total For ACL151							0.00	0	0
ACL15 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL152 SPOT							0.00	0	0
Total For ACL152							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL153 SPOT							0.00	0	0
Total For ACL153							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	8,000,000
Total AIR01 SPOT							0.00	0	8,000,000
Total For AIR01							0.00	0	8,000,000
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02 SPOT							0.00	0	0
Total For AIR02							0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02U SPOT							0.00	0	0
Total For AIR02U							0.00	0	0
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			0.00	0	17,200,000
Total AIR03 SPOT							0.00	0	17,200,000
Total For AIR03							0.00	0	17,200,000
AIR03U On 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR03U SPOT							0.00	0	0
Total For AIR03U							0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR04U SPOT							0.00	0	0
Total For AIR04U							0.00	0	0
AIRL0 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIRL01 SPOT							0.00	0	0
Total For AIRL01							0.00	0	0
AIRL0 On 18/02/2014 Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIRL02 SPOT							100,000,000,000.00	1,000,000	1,000,000
Total For AIRL02							100,000,000,000.00	1,000,000	1,000,000
BAW11 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
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW2 SPOT							0.00	0	0
Total For BAW2							0.00	0	0
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW3 SPOT							0.00	0	0
Total For BAW3							0.00	0	0
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW4 SPOT							0.00	0	0
Total For BAW4							0.00	0	0
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW5 SPOT							0.00	0	0
Total For BAW5							0.00	0	0
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW6 SPOT							0.00	0	0
Total For BAW6							0.00	0	0
BAW7 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYAC On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA01 SPOT							0.00	0	0
Total For BAYA01							0.00	0	0
BAYAC On 30/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA02 SPOT							0.00	0	0
Total For BAYA02							0.00	0	0
BAYAC On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA03 SPOT							0.00	0	0
Total For BAYA03							0.00	0	0
BAYAC On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA04 SPOT							0.00	0	0
Total For BAYA04							0.00	0	0
BAYAC On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA05 SPOT							0.00	0	0
Total For BAYA05							0.00	0	0
BAYAC On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA06 SPOT							0.00	0	0
Total For BAYA06							0.00	0	0
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA07 SPOT							0.00	0	0
Total For BAYA07							0.00	0	0
BAYAC On 31/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYA08 SPOT							0.00	0	0
Total For BAYA08							0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA09 SPOT							0.00	0	0
Total For BAYA09							0.00	0	0
BAYA1 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA10 SPOT							0.00	0	0
Total For BAYA10							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA11 SPOT							0.00	0	0
Total For BAYA11							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA12 SPOT							0.00	0	0
Total For BAYA12							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA13 SPOT							0.00	0	0
Total For BAYA13							0.00	0	0
BAYA1 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA14 SPOT							0.00	0	0
Total For BAYA14							0.00	0	0
BAYA1 On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA15 SPOT							0.00	0	0
Total For BAYA15							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYB On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB02 SPOT							0.00	0	0
Total For BAYB02							0.00	0	0
BAYB On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB03 SPOT							0.00	0	0
Total For BAYB03							0.00	0	0
BAYB On 31/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB04 SPOT							0.00	0	0
Total For BAYB04							0.00	0	0
BAYC On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYC1U SPOT							0.00	0	0
Total For BAYC1U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT							0.00	0	0
Total For BAYD1U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYD2U SPOT							0.00	0	0
Total For BAYD2U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD3U SPOT							0.00	0	0
Total For BAYD3U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD4U SPOT							0.00	0	0
Total For BAYD4U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT							0.00	0	0
Total For BAYD5U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT							0.00	0	0
Total For BAYD6U							0.00	0	0
BCP1 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP1 SPOT							0.00	0	0
Total For BCP1							0.00	0	0
BCP2 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP2 SPOT							0.00	0	0
Total For BCP2							0.00	0	0
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
BCP5 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP58U SPOT							0.00	0	0
Total For BCP58U							0.00	0	0
BCP5 On 17/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP59U SPOT							0.00	0	0
Total For BCP59U							0.00	0	0
BCP6 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCP60U SPOT							0.00	0	0
Total For BCP60U							0.00	0	0
BD020 On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0202 SPOT							0.00	0	0
Total For BD0202							0.00	0	0
BD020 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0205 SPOT							0.00	0	0
Total For BD0205							0.00	0	0
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0206 SPOT							0.00	0	0
Total For BD0206							0.00	0	0
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0302 SPOT							0.00	0	0
Total For BD0302							0.00	0	0
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310A SPOT							0.00	0	0
Total For BD310A							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BEER01 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BEER01 SPOT							0.00	0	0
Total For BEER01							0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A1 SPOT							0.00	0	0
Total For BG22A1							0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A2 SPOT							0.00	0	0
Total For BG22A2							0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A3 SPOT							0.00	0	0
Total For BG22A3							0.00	0	0
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22B1 SPOT							0.00	0	0
Total For BG22B1							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BG22D1 SPOT							0.00	0	0
Total For BG22D1							0.00	0	0
BG22\ 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
BG32^ 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
BG32^ 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
BG32^ 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
BG32^ On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32A4 SPOT							0.00	0	0
Total For BG32A4							0.00	0	0
BG32E On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32B SPOT							0.00	0	0
Total For BG32B							0.00	0	0
BG32C On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32C SPOT							0.00	0	0
Total For BG32C							0.00	0	0
BG32E On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32DU SPOT							0.00	0	0
Total For BG32DU							0.00	0	0
BG32\ On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32YU SPOT							0.00	0	0
Total For BG32YU							0.00	0	0
BG42^ On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BG42A1 SPOT							0.00	0	0
Total For BG42A1							0.00	0	0
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42A2 SPOT							0.00	0	0
Total For BG42A2							0.00	0	0
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42A3 SPOT							0.00	0	0
Total For BG42A3							0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.00000	8.00000			0.00	0	0
Total BG42A4 SPOT							0.00	0	0
Total For BG42A4							0.00	0	0
BG42E On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42B SPOT							0.00	0	0
Total For BG42B							0.00	0	0
BG42C On 15/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42C SPOT							0.00	0	0
Total For BG42C							0.00	0	0
BG42E On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42DU SPOT							0.00	0	0
Total For BG42DU							0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG42YU SPOT							0.00	0	0
Total For BG42YU							0.00	0	0
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			0.00	0	4,400,000
Total BID01 SPOT							0.00	0	4,400,000
Total For BID01							0.00	0	4,400,000
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BID02 SPOT							0.00	0	0
Total For BID02							0.00	0	0
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BLG1E SPOT							0.00	0	0
Total For BLG1E							0.00	0	0
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1F SPOT							0.00	0	0
Total For BLG1F							0.00	0	0
BMW0F On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMW02 SPOT							0.00	0	0
Total For BMW02							0.00	0	0
BMW0F On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMW03 SPOT							0.00	0	0
Total For BMW03							0.00	0	0
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR04 SPOT							0.00	0	0
Total For BSR04							0.00	0	0
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR05 SPOT							0.00	0	0
Total For BSR05							0.00	0	0
BSR07 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR07 SPOT							0.00	0	0
Total For BSR07							0.00	0	0
BSR08 On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR08 SPOT							0.00	0	0
Total For BSR08							0.00	0	0
BUS01 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BUS01U SPOT							0.00	0	0
Total For BUS01U							0.00	0	0
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			0.00	0	2,500,000
Total CBL05 SPOT							0.00	0	2,500,000
Total For CBL05							0.00	0	2,500,000
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			0.00	0	4,300,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL06 SPOT							0.00	0	4,300,000
Total For CBL06							0.00	0	4,300,000
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL08 SPOT							0.00	0	0
Total For CBL08							0.00	0	0
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL09 SPOT							0.00	0	0
Total For CBL09							0.00	0	0
CBL10 On 06/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL10 SPOT							0.00	0	0
Total For CBL10							0.00	0	0
CBL11 On 06/05/2016 Spot Bond			100.00000	100.00000			0.00	0	12,000,000
Total CBL11 SPOT							0.00	0	12,000,000
Total For CBL11							0.00	0	12,000,000
CBL12 On 06/09/2018 Spot Bond			8.00000	8.00000			0.00	0	0
Total CBL12 SPOT							0.00	0	0
Total For CBL12							0.00	0	0
CBL13 On 01/02/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL13 SPOT							0.00	0	0
Total For CBL13							0.00	0	0
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			0.00	0	20,000,000
Total CBL16 SPOT							0.00	0	20,000,000
Total For CBL16							0.00	0	20,000,000
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CCT01 SPOT							0.00	0	0
Total For CCT01							0.00	0	0
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
Total CCT02 SPOT							0.00	0	1,000,000
Total For CCT02							0.00	0	1,000,000
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	35,500,000
Total CCT03 SPOT							0.00	0	35,500,000
Total For CCT03							0.00	0	35,500,000
CGR10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR10 SPOT							0.00	0	0
Total For CGR10							0.00	0	0
CGR11 On 28/03/2016 Spot Bond			12.05000	12.05000			0.00	0	0
Total CGR11 SPOT							0.00	0	0
Total For CGR11							0.00	0	0
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR6 SPOT							0.00	0	0
Total For CGR6							0.00	0	0
CGR7 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR7 SPOT							0.00	0	0
Total For CGR7							0.00	0	0
CGR8 On 22/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR8 SPOT							0.00	0	0
Total For CGR8							0.00	0	0
CGR9 On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR9 SPOT							0.00	0	0
Total For CGR9							0.00	0	0
CIG01 On 06/06/2015 Spot Bond			100.00000	100.00000			0.00	0	270,000,000
Total CIG01 SPOT							0.00	0	270,000,000
Total For CIG01							0.00	0	270,000,000
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN100 SPOT							0.00	0	0
Total For CLN100							0.00	0	0
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN101 SPOT							0.00	0	0
Total For CLN101							0.00	0	0
CLN10 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN103 SPOT							0.00	0	0
Total For CLN103							0.00	0	0
CLN10 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN104 SPOT							0.00	0	0
Total For CLN104							0.00	0	0
CLN10 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN108 SPOT							0.00	0	0
Total For CLN108							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN111 SPOT							0.00	0	0
Total For CLN111							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN114 SPOT							0.00	0	0
Total For CLN114							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN115 SPOT							0.00	0	0
Total For CLN115							0.00	0	0
CLN11 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN116 SPOT							0.00	0	0
Total For CLN116							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN118 SPOT							0.00	0	0
Total For CLN118							0.00	0	0
CLN11 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN119 SPOT							0.00	0	0
Total For CLN119							0.00	0	0
CLN12 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN120 SPOT							0.00	0	0
Total For CLN120							0.00	0	0
CLN12 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN121 SPOT							0.00	0	0
Total For CLN121							0.00	0	0
CLN12 On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN123 SPOT							0.00	0	0
Total For CLN123							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN124 SPOT							0.00	0	0
Total For CLN124							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN125 SPOT							0.00	0	0
Total For CLN125							0.00	0	0
CLN12 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN126 SPOT							0.00	0	0
Total For CLN126							0.00	0	0
CLN12 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN127 SPOT							0.00	0	0
Total For CLN127							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN129 SPOT							0.00	0	0
Total For CLN129							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN130 SPOT							0.00	0	0
Total For CLN130							0.00	0	0
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN132 SPOT							0.00	0	0
Total For CLN132							0.00	0	0
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN133 SPOT							0.00	0	0
Total For CLN133							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN134 SPOT							0.00	0	0
Total For CLN134							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN135 SPOT							0.00	0	0
Total For CLN135							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN136 SPOT							0.00	0	0
Total For CLN136							0.00	0	0
CLN13 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN138 SPOT							0.00	0	0
Total For CLN138							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN140 SPOT							0.00	0	0
Total For CLN140							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3,000,000
Total CLN153 SPOT							0.00	0	3,000,000
Total For CLN153							0.00	0	3,000,000
CLN15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN154 SPOT							0.00	0	0
Total For CLN154							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN156 SPOT							0.00	0	0
Total For CLN156							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN157 SPOT							0.00	0	0
Total For CLN157							0.00	0	0
CLN15 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN158 SPOT							0.00	0	0
Total For CLN158							0.00	0	0
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN159 SPOT							0.00	0	0
Total For CLN159							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN164 SPOT							0.00	0	0
Total For CLN164							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN165 SPOT							0.00	0	0
Total For CLN165							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN166 SPOT							0.00	0	0
Total For CLN166							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN167 SPOT							0.00	0	0
Total For CLN167							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN168 SPOT							0.00	0	0
Total For CLN168							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN169 SPOT							0.00	0	0
Total For CLN169							0.00	0	0
CLN17 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN170 SPOT							0.00	0	0
Total For CLN170							0.00	0	0
CLN17 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN172 SPOT							0.00	0	0
Total For CLN172							0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN185 SPOT							0.00	0	0
Total For CLN185							0.00	0	0
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN186 SPOT							0.00	0	0
Total For CLN186							0.00	0	0
CLN18 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN187 SPOT							0.00	0	0
Total For CLN187							0.00	0	0
CLN18 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN188 SPOT							0.00	0	0
Total For CLN188							0.00	0	0
CLN18 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN189 SPOT							0.00	0	0
Total For CLN189							0.00	0	0
CLN19 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN190 SPOT							0.00	0	0
Total For CLN190							0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0
Total CLN191 SPOT							0.00	0	0
Total For CLN191							0.00	0	0
CLN19 On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN192 SPOT							0.00	0	0
Total For CLN192							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN195 SPOT							0.00	0	0
Total For CLN195							0.00	0	0
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN196 SPOT							0.00	0	0
Total For CLN196							0.00	0	0
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN197 SPOT							0.00	0	0
Total For CLN197							0.00	0	0
CLN19 On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN198 SPOT							0.00	0	0
Total For CLN198							0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0
Total CLN199 SPOT							0.00	0	0
Total For CLN199							0.00	0	0
CLN20 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN200 SPOT							0.00	0	0
Total For CLN200							0.00	0	0
CLN20 On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN205 SPOT							0.00	0	0
Total For CLN205							0.00	0	0
CLN20 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN209 SPOT							0.00	0	0
Total For CLN209							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN213 SPOT							0.00	0	0
Total For CLN213							0.00	0	0
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN214 SPOT							0.00	0	0
Total For CLN214							0.00	0	0
CLN21 On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0
Total CLN215 SPOT							0.00	0	0
Total For CLN215							0.00	0	0
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN216 SPOT							0.00	0	0
Total For CLN216							0.00	0	0
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN217 SPOT							0.00	0	0
Total For CLN217							0.00	0	0
CLN21 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN219 SPOT							0.00	0	0
Total For CLN219							0.00	0	0
CLN22 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN220 SPOT							0.00	0	0
Total For CLN220							0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0
Total CLN221 SPOT							0.00	0	0
Total For CLN221							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN224 SPOT							0.00	0	0
Total For CLN224							0.00	0	0
CLN22 On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN225 SPOT							0.00	0	0
Total For CLN225							0.00	0	0
CLN22 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN226 SPOT							0.00	0	0
Total For CLN226							0.00	0	0
CLN22 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN227 SPOT							0.00	0	0
Total For CLN227							0.00	0	0
CLN22 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN228 SPOT							0.00	0	0
Total For CLN228							0.00	0	0
CLN22 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN229 SPOT							0.00	0	0
Total For CLN229							0.00	0	0
CLN23 On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN230 SPOT							0.00	0	0
Total For CLN230							0.00	0	0
CLN23 On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN231 SPOT							0.00	0	0
Total For CLN231							0.00	0	0
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

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0
Total CLN276 SPOT							0.00	0	0
Total For CLN276							0.00	0	0
CLN27 On 25/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN277 SPOT							0.00	0	0
Total For CLN277							0.00	0	0
CLN27 On 20/06/2017 Spot Bond			100.00000	100.00000		27,000,000,000,000.00	270,000,000	45,000,000	
Total CLN278 SPOT						27,000,000,000,000.00	270,000,000	45,000,000	
Total For CLN278						27,000,000,000,000.00	270,000,000	45,000,000	
CLN27 On 20/06/2015 Spot Bond			100.00000	100.00000		5,000,000,000,000.00	50,000,000	40,000,000	
Total CLN279 SPOT						5,000,000,000,000.00	50,000,000	40,000,000	
Total For CLN279						5,000,000,000,000.00	50,000,000	40,000,000	
CLN28 On 07/06/2017 Spot Bond			100.00000	100.00000		0.00	0	0	
Total CLN280 SPOT						0.00	0	0	
Total For CLN280						0.00	0	0	
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000		0.00	0	0	
Total CLN34 SPOT						0.00	0	0	
Total For CLN34						0.00	0	0	
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000		0.00	0	0	
Total CLN39 SPOT						0.00	0	0	
Total For CLN39						0.00	0	0	
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000		0.00	0	0	
Total CLN40 SPOT						0.00	0	0	
Total For CLN40						0.00	0	0	
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN42 SPOT							0.00	0	0
Total For CLN42							0.00	0	0
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN44 SPOT							0.00	0	0
Total For CLN44							0.00	0	0
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN46 SPOT							0.00	0	0
Total For CLN46							0.00	0	0
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN47 SPOT							0.00	0	0
Total For CLN47							0.00	0	0
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN49 SPOT							0.00	0	0
Total For CLN49							0.00	0	0
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN50 SPOT							0.00	0	0
Total For CLN50							0.00	0	0
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN51 SPOT							0.00	0	0
Total For CLN51							0.00	0	0
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN52 SPOT							0.00	0	0
Total For CLN52							0.00	0	0
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN54 SPOT							0.00	0	0
Total For CLN54							0.00	0	0
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN55 SPOT							0.00	0	0
Total For CLN55							0.00	0	0
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC01 SPOT							0.00	0	0
Total For CLNFC01							0.00	0	0
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC02 SPOT							0.00	0	0
Total For CLNFC02							0.00	0	0
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	3,625,000
Total COJ04 SPOT							0.00	0	3,625,000
Total For COJ04							0.00	0	3,625,000
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	325,000,000
Total COJ05 SPOT							0.00	0	325,000,000
Total For COJ05							0.00	0	325,000,000
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJ06 SPOT							0.00	0	100,000
Total For COJ06							0.00	0	100,000
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ07 SPOT							0.00	0	0
Total For COJ07							0.00	0	0
CPL00 On 29/11/2014 Spot Bond			7.17500	7.17500			0.00	0	0
Total CPL002 SPOT							0.00	0	0
Total For CPL002							0.00	0	0
CPL00 On 28/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CPL003 SPOT							0.00	0	0
Total For CPL003							0.00	0	0
CPL00 On 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
CPL00 On 10/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CPL006 SPOT							0.00	0	0
Total For CPL006							0.00	0	0
DENG On 28/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG26 SPOT							0.00	0	0
Total For DENG26							0.00	0	0
DENG On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG29 SPOT							0.00	0	0
Total For DENG29							0.00	0	0
DENG On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG30 SPOT							0.00	0	0
Total For DENG30							0.00	0	0
DENG On 02/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DENG31 SPOT							0.00	0	0
Total For DENG31							0.00	0	0
DENG On 02/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG32 SPOT							0.00	0	0
Total For DENG32							0.00	0	0
DENG On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG33 SPOT							0.00	0	0
Total For DENG33							0.00	0	0
DENG On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG34 SPOT							0.00	0	0
Total For DENG34							0.00	0	0
DENG On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG35 SPOT							0.00	0	0
Total For DENG35							0.00	0	0
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD02 SPOT							0.00	0	0
Total For DRD02							0.00	0	0
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DV13 SPOT							0.00	0	0
Total For DV13							0.00	0	0
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	14,200,000
Total DV21 SPOT							0.00	0	14,200,000
Total For DV21							0.00	0	14,200,000
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			33,500,000.00	335	84,411,335
Total DV22 SPOT							33,500,000.00	335	84,411,335
Total For DV22							33,500,000.00	335	84,411,335
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			600,034,500,000.00	6,000,345	141,548,345
Total DV23 SPOT							600,034,500,000.00	6,000,345	141,548,345
Total For DV23							600,034,500,000.00	6,000,345	141,548,345
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF12 SPOT							0.00	0	0
Total For DVF12							0.00	0	0
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			0.00	0	16,000,000
Total E170 SPOT							0.00	0	16,000,000
Total For E170							0.00	0	16,000,000
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total EDC01 SPOT							0.00	0	0
Total For EDC01							0.00	0	0
EGL01 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EGL01 SPOT							0.00	0	0
Total For EGL01							0.00	0	0
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			0.00	0	80,000,000
Total EL15 SPOT							0.00	0	80,000,000
Total For EL15							0.00	0	80,000,000
EL28 On 02/05/2028 Spot Bond			2.55000	2.55000		5,100,000,000.00		2,000,000	629,000,000
Total EL28 SPOT						5,100,000,000.00		2,000,000	629,000,000
Total For EL28						5,100,000,000.00		2,000,000	629,000,000
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total EMM01 SPOT							0.00	0	0
Total For EMM01							0.00	0	0
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total EMM02 SPOT							0.00	0	0
Total For EMM02							0.00	0	0
EMM0 On 04/05/2024 Spot Bond			8.00000	8.00000			0.00	0	0
Total EMM03 SPOT							0.00	0	0
Total For EMM03							0.00	0	0
EPF00 On 19/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EPF001 SPOT							0.00	0	0
Total For EPF001							0.00	0	0
EQ156 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,600,000,000,000.00	16,000,000	4,000,000	
Total EQS01 SPOT						1,600,000,000,000.00	16,000,000	4,000,000	
Total For EQS01						1,600,000,000,000.00	16,000,000	4,000,000	
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
ERS37 On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A7 SPOT							0.00	0	0
Total For ERS3A7							0.00	0	0
ERS38 On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A8 SPOT							0.00	0	0
Total For ERS3A8							0.00	0	0
ERS3E On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	51,700,000
Total ES15 SPOT							0.00	0	51,700,000
Total For ES15							0.00	0	51,700,000
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000		4,085,728,478,000.00		441,700,376	467,513,376
Total ES18 SPOT						4,085,728,478,000.00		441,700,376	467,513,376
Total For ES18						4,085,728,478,000.00		441,700,376	467,513,376
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000		25,004,530,000.00		2,500,453	474,985,453

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23 SPOT							25,004,530,000.00	2,500,453	474,985,453
Total For ES23							25,004,530,000.00	2,500,453	474,985,453
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			4,812,050.00	613	14,420,613
Total ES26 SPOT							4,812,050.00	613	14,420,613
Total For ES26							4,812,050.00	613	14,420,613
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			9,153,754,057,500.00	1,220,500,541	1,261,112,115
Total ES33 SPOT							9,153,754,057,500.00	1,220,500,541	1,261,112,115
Total For ES33							9,153,754,057,500.00	1,220,500,541	1,261,112,115
FR002 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR002U SPOT							0.00	0	0
Total For FR002U							0.00	0	0
FR003 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR003U SPOT							0.00	0	0
Total For FR003U							0.00	0	0
FR2A3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2A3C SPOT							0.00	0	0
Total For FR2A3C							0.00	0	0
FR2B3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2B3C SPOT							0.00	0	0
Total For FR2B3C							0.00	0	0
FR2C3 On 15/08/2013 Spot Bond			8.37500	8.37500			0.00	0	0
Total FR2C3C SPOT							0.00	0	0
Total For FR2C3C							0.00	0	0
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2D3D SPOT							0.00	0	0
Total For FR2D3D							0.00	0	0
FRB03 On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	6,379,000
Total FRB03 SPOT							0.00	0	6,379,000
Total For FRB03							0.00	0	6,379,000
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB05 SPOT							0.00	0	0
Total For FRB05							0.00	0	0
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB06 SPOT							0.00	0	0
Total For FRB06							0.00	0	0
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB07 SPOT							0.00	0	0
Total For FRB07							0.00	0	0
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB08 SPOT							0.00	0	0
Total For FRB08							0.00	0	0
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB09 SPOT							0.00	0	0
Total For FRB09							0.00	0	0
FRB10 On 25/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB10 SPOT							0.00	0	0
Total For FRB10							0.00	0	0
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	20,000
Total FRBC21 SPOT							0.00	0	20,000
Total For FRBC21							0.00	0	20,000
FRBC22 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBC22 SPOT							0.00	0	0
Total For FRBC22							0.00	0	0
FRBI01 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI01 SPOT							0.00	0	0
Total For FRBI01							0.00	0	0
FRBI04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI04 SPOT							0.00	0	0
Total For FRBI04							0.00	0	0
FRBI2 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBI22 SPOT							0.00	0	0
Total For FRBI22							0.00	0	0
FRBI2: On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI23 SPOT							0.00	0	0
Total For FRBI23							0.00	0	0
FRBI2: On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	50,000,000
Total FRBI28 SPOT							0.00	0	50,000,000
Total For FRBI28							0.00	0	50,000,000
FRBI3: On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI33 SPOT							0.00	0	0
Total For FRBI33							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN04 SPOT							0.00	0	0
Total For FRBN04							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN06 SPOT							0.00	0	0
Total For FRBN06							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN07 SPOT							0.00	0	0
Total For FRBN07							0.00	0	0
FRBZC On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ01 SPOT							0.00	0	0
Total For FRBZ01							0.00	0	0
FRBZC On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ02 SPOT							0.00	0	0
Total For FRBZ02							0.00	0	0
FRBZC On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ03 SPOT							0.00	0	0
Total For FRBZ03							0.00	0	0
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC04 SPOT							0.00	0	0
Total For FRC04							0.00	0	0
FRC0E 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
FRC1C 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
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC101 SPOT							0.00	0	0
Total For FRC101							0.00	0	0
FRC1C On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC102 SPOT							0.00	0	0
Total For FRC102							0.00	0	0
FRC1C On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC103 SPOT							0.00	0	0
Total For FRC103							0.00	0	0
FRC1C On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC104 SPOT							0.00	0	0
Total For FRC104							0.00	0	0
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC105 SPOT							0.00	0	0
Total For FRC105							0.00	0	0
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC106 SPOT							0.00	0	0
Total For FRC106							0.00	0	0
FRC1C On 03/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC107 SPOT							0.00	0	0
Total For FRC107							0.00	0	0
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC108 SPOT							0.00	0	0
Total For FRC108							0.00	0	0
FRC10 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC109 SPOT							0.00	0	0
Total For FRC109							0.00	0	0
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC11 SPOT							0.00	0	0
Total For FRC11							0.00	0	0
FRC11 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC110 SPOT							0.00	0	0
Total For FRC110							0.00	0	0
FRC11 On 20/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC111 SPOT							0.00	0	0
Total For FRC111							0.00	0	0
FRC11 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC112 SPOT							0.00	0	0
Total For FRC112							0.00	0	0
FRC11 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC113 SPOT							0.00	0	0
Total For FRC113							0.00	0	0
FRC11 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC114 SPOT							0.00	0	0
Total For FRC114							0.00	0	0
FRC11 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC115 SPOT							0.00	0	0
Total For FRC115							0.00	0	0
FRC11 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC116 SPOT							0.00	0	0
Total For FRC116							0.00	0	0
FRC11 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC117 SPOT							0.00	0	0
Total For FRC117							0.00	0	0
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC17 SPOT							0.00	0	0
Total For FRC17							0.00	0	0
FRC29 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC29 SPOT							0.00	0	0
Total For FRC29							0.00	0	0
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC37 SPOT							0.00	0	0
Total For FRC37							0.00	0	0
FRC40 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC40 SPOT							0.00	0	0
Total For FRC40							0.00	0	0
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC41 SPOT							0.00	0	0
Total For FRC41							0.00	0	0
FRC42 On 25/11/2012 Spot Bond			6.90500	6.90500			0.00	0	0
Total FRC42 SPOT							0.00	0	0
Total For FRC42							0.00	0	0
FRC46 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC46 SPOT							0.00	0	0
Total For FRC46							0.00	0	0
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC47 SPOT							0.00	0	0
Total For FRC47							0.00	0	0
FRC55 On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC55 SPOT							0.00	0	0
Total For FRC55							0.00	0	0
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC57 SPOT							0.00	0	0
Total For FRC57							0.00	0	0
FRC55 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC59 SPOT							0.00	0	0
Total For FRC59							0.00	0	0
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC61 SPOT							0.00	0	0
Total For FRC61							0.00	0	0
FRC66 On 31/01/2022 Spot Bond			5.87500	5.87500			0.00	0	0
Total FRC66 SPOT							0.00	0	0
Total For FRC66							0.00	0	0
FRC67 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC67 SPOT							0.00	0	0
Total For FRC67							0.00	0	0
FRC68 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC68 SPOT							0.00	0	0
Total For FRC68							0.00	0	0
FRC69 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC69 SPOT							0.00	0	0
Total For FRC69							0.00	0	0
FRC70 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC70 SPOT							0.00	0	0
Total For FRC70							0.00	0	0
FRC71 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC71 SPOT							0.00	0	0
Total For FRC71							0.00	0	0
FRC72 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC72 SPOT							0.00	0	0
Total For FRC72							0.00	0	0
FRC73 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC73 SPOT							0.00	0	0
Total For FRC73							0.00	0	0
FRC74 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC74 SPOT							0.00	0	0
Total For FRC74							0.00	0	0
FRC75 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC75 SPOT							0.00	0	0
Total For FRC75							0.00	0	0
FRC76 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC76 SPOT							0.00	0	0
Total For FRC76							0.00	0	0
FRC77 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC77 SPOT							0.00	0	0
Total For FRC77							0.00	0	0
FRC78 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC78 SPOT							0.00	0	0
Total For FRC78							0.00	0	0
FRC79 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC79 SPOT							0.00	0	0
Total For FRC79							0.00	0	0
FRC80 On 15/06/2016 Spot Bond			4.73000	4.73000			0.00	0	0
Total FRC80 SPOT							0.00	0	0
Total For FRC80							0.00	0	0
FRC81 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC81 SPOT							0.00	0	0
Total For FRC81							0.00	0	0
FRC82 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC82 SPOT							0.00	0	0
Total For FRC82							0.00	0	0
FRC83 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC83 SPOT							0.00	0	0
Total For FRC83							0.00	0	0
FRC84 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC84 SPOT							0.00	0	0
Total For FRC84							0.00	0	0
FRC85 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC85 SPOT							0.00	0	0
Total For FRC85							0.00	0	0
FRC86 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC86 SPOT							0.00	0	0
Total For FRC86							0.00	0	0
FRC87 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC87 SPOT							0.00	0	0
Total For FRC87							0.00	0	0
FRC88 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC88 SPOT							0.00	0	0
Total For FRC88							0.00	0	0
FRC89 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC89 SPOT							0.00	0	0
Total For FRC89							0.00	0	0
FRC90 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC90 SPOT							0.00	0	0
Total For FRC90							0.00	0	0
FRC91 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC91 SPOT							0.00	0	0
Total For FRC91							0.00	0	0
FRC92 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC92 SPOT							0.00	0	0
Total For FRC92							0.00	0	0
FRC93 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC93 SPOT							0.00	0	0
Total For FRC93							0.00	0	0
FRC94 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC94 SPOT							0.00	0	0
Total For FRC94							0.00	0	0
FRC95 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC95 SPOT							0.00	0	0
Total For FRC95							0.00	0	0
FRC96 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC96 SPOT							0.00	0	0
Total For FRC96							0.00	0	0
FRC97 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC97 SPOT							0.00	0	0
Total For FRC97							0.00	0	0
FRC98 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC98 SPOT							0.00	0	0
Total For FRC98							0.00	0	0
FRC99 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC99 SPOT							0.00	0	0
Total For FRC99							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A1 SPOT							0.00	0	0
Total For FRE2A1							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	10,000
Total FRE2A2 SPOT							0.00	0	10,000
Total For FRE2A2							0.00	0	10,000
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B1 SPOT							0.00	0	0
Total For FRE2B1							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRE2B2 SPOT							0.00	0	0
Total For FRE2B2							0.00	0	0
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2C SPOT							0.00	0	0
Total For FRE2C							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2D SPOT							0.00	0	0
Total For FRE2D							0.00	0	0
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2F SPOT							0.00	0	0
Total For FRE2F							0.00	0	0
FRE2G On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2G SPOT							0.00	0	0
Total For FRE2G							0.00	0	0
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRI15 SPOT							0.00	0	0
Total For FRI15							0.00	0	0
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ13 SPOT							0.00	0	0
Total For FRJ13							0.00	0	0
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	20,000,000
Total FRJ14 SPOT							4,000,000,000,000.00	40,000,000	20,000,000
Total For FRJ14							4,000,000,000,000.00	40,000,000	20,000,000
FRJ15 On 04/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ15 SPOT							0.00	0	0
Total For FRJ15							0.00	0	0
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ16 SPOT							0.00	0	0
Total For FRJ16							0.00	0	0
FRJ17 On 04/04/2017 Spot Bond			100.00000	100.00000			0.00	0	25,476,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRJ17 SPOT							0.00	0	25,476,000
Total For FRJ17							0.00	0	25,476,000
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
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total 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
FRS65 On 30/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total 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
FRS70 On 04/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS70 SPOT							0.00	0	0
Total For FRS70							0.00	0	0
FRS71 On 08/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS71 SPOT							0.00	0	0
Total For FRS71							0.00	0	0
FRS72 On 09/11/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS72 SPOT							0.00	0	0
Total For FRS72							0.00	0	0
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			0.00	0	1,700,000
Total FRX14 SPOT							0.00	0	1,700,000
Total For FRX14							0.00	0	1,700,000
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX15 SPOT							0.00	0	0
Total For FRX15							0.00	0	0
FRX16 On 15/09/2016 Spot Bond			9.00000	9.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX16 SPOT							0.00	0	0
Total For FRX16							0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.00000	8.00000			0.00	0	30,000,000
Total FRX17 SPOT							0.00	0	30,000,000
Total For FRX17							0.00	0	30,000,000
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX18 SPOT							0.00	0	0
Total For FRX18							0.00	0	0
FRX19 On 15/11/2019 Spot Bond			9.00000	9.00000			0.00	0	4,800,000
Total FRX19 SPOT							0.00	0	4,800,000
Total For FRX19							0.00	0	4,800,000
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX24 SPOT							0.00	0	0
Total For FRX24							0.00	0	0
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX31 SPOT							0.00	0	0
Total For FRX31							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GFC2 SPOT							0.00	0	0
Total For GFC2							0.00	0	0
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0
Total GOVEX1 SPOT							0.00	0	0
Total For GOVEX1							0.00	0	0
GPT11 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT11 SPOT							0.00	0	0
Total For GPT11							0.00	0	0
GPT12 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT12 SPOT							0.00	0	0
Total For GPT12							0.00	0	0
GPT16 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT16 SPOT							0.00	0	0
Total For GPT16							0.00	0	0
GPT17 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT17 SPOT							0.00	0	0
Total For GPT17							0.00	0	0
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
GRA295 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA295 SPOT							0.00	0	0
Total For GRA295							0.00	0	0
GRA296 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRD171 SPOT							0.00	0	0
Total For GRD171							0.00	0	0
GRD1: On 18/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD172 SPOT							0.00	0	0
Total For GRD172							0.00	0	0
GRD1: On 06/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD173 SPOT							0.00	0	0
Total For GRD173							0.00	0	0
GRD1: On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD174 SPOT							0.00	0	0
Total For GRD174							0.00	0	0
GRDB On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDB1 SPOT							0.00	0	0
Total For GRDB1							0.00	0	0
GRDC On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDC1 SPOT							0.00	0	0
Total For GRDC1							0.00	0	0
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			600,000,000,000.00	6,000,000	3,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRT01 SPOT							600,000,000,000.00	6,000,000	3,000,000
Total For GRT01							600,000,000,000.00	6,000,000	3,000,000
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000			65,000,000,000.00	650,000	325,000
Total GRT02 SPOT							65,000,000,000.00	650,000	325,000
Total For GRT02							65,000,000,000.00	650,000	325,000
GRT03 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT03 SPOT							0.00	0	0
Total For GRT03							0.00	0	0
GRT04 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT04 SPOT							0.00	0	0
Total For GRT04							0.00	0	0
GRT05 On 25/01/2015 Spot Bond			100.00000	100.00000			642,200,000,000.00	6,422,000	6,422,000
Total GRT05 SPOT							642,200,000,000.00	6,422,000	6,422,000
Total For GRT05							642,200,000,000.00	6,422,000	6,422,000
GSIZ16 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
HMS1B2 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
HMS1B3 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
HMS1B5 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
HMS1B6 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
HMS1B7 On 19/07/2013 Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1B7 SPOT							100,000,000,000.00	1,000,000	500,000
Total For HMS1B7							100,000,000,000.00	1,000,000	500,000
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B8 SPOT							0.00	0	0
Total For HMS1B8							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B9 SPOT							0.00	0	0
Total For HMS1B9							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT							0.00	0	0
Total For HMS1C2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C3 SPOT							0.00	0	0
Total For HMS1C3							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C4 SPOT							0.00	0	0
Total For HMS1C4							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C5 SPOT							0.00	0	0
Total For HMS1C5							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT							0.00	0	0
Total For HMS1D2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D3 SPOT							0.00	0	0
Total For HMS1D3							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D4 SPOT							0.00	0	0
Total For HMS1D4							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1D5 SPOT							0.00	0	0
Total For HMS1D5							0.00	0	0
HMS1I 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
HMS1I 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
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			0.00	0	30,000,000
Total HWAY20 SPOT							0.00	0	30,000,000
Total For HWAY20							0.00	0	30,000,000
HWAY On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	98,000,000
Total HWAY23 SPOT							0.00	0	98,000,000
Total For HWAY23							0.00	0	98,000,000
HWAY On 07/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY24 SPOT							0.00	0	0
Total For HWAY24							0.00	0	0
HWAY On 31/07/2034 Spot Bond			100.00000	100.00000			0.00	0	29,800,000
Total HWAY34 SPOT							0.00	0	29,800,000
Total For HWAY34							0.00	0	29,800,000
HWAY On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY35 SPOT							0.00	0	0
Total For HWAY35							0.00	0	0
IBC01 On 16/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBC01 SPOT							0.00	0	0
Total For IBC01							0.00	0	0
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL01 SPOT							0.00	0	0
Total For IBL01							0.00	0	0
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL03 SPOT							0.00	0	0
Total For IBL03							0.00	0	0
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000	5,000,000	
Total IBL05 SPOT						200,000,000,000.00	2,000,000	5,000,000	
Total For IBL05						200,000,000,000.00	2,000,000	5,000,000	
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL06 SPOT							0.00	0	0
Total For IBL06							0.00	0	0
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL09 SPOT							0.00	0	0
Total For IBL09							0.00	0	0
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
Total IBL11 SPOT							0.00	0	10,000,000
Total For IBL11							0.00	0	10,000,000
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL12 SPOT							0.00	0	0
Total For IBL12							0.00	0	0
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL13 SPOT							0.00	0	0
Total For IBL13							0.00	0	0
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	3,000,000

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL26 SPOT							0.00	0	0
Total For IBL26							0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.27000	8.27000			0.00	0	0
Total IBL28 SPOT							0.00	0	0
Total For IBL28							0.00	0	0
IBL32 On 03/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL32 SPOT							0.00	0	0
Total For IBL32							0.00	0	0
IBL33 On 03/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL33 SPOT							0.00	0	0
Total For IBL33							0.00	0	0
IBL34 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL34 SPOT							0.00	0	0
Total For IBL34							0.00	0	0
IBL36 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL36 SPOT							0.00	0	0
Total For IBL36							0.00	0	0
IBL37 On 02/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL37 SPOT							0.00	0	0
Total For IBL37							0.00	0	0
IBL38 On 02/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL38 SPOT							0.00	0	0
Total For IBL38							0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.76500	8.76500			0.00	0	0
Total IBL39 SPOT							0.00	0	0
Total For IBL39							0.00	0	0
IC02 On 09/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IC02 SPOT							0.00	0	0
Total For IC02							0.00	0	0
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IDCP01 SPOT							0.00	0	0
Total For IDCP01							0.00	0	0
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP02 SPOT							0.00	0	0
Total For IDCP02							0.00	0	0
IDCP0 On 31/01/2017 Spot Bond			5.00000	5.00000			0.00	0	0
Total IDCP03 SPOT							0.00	0	0
Total For IDCP03							0.00	0	0
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IFM01 SPOT							0.00	0	0
Total For IFM01							0.00	0	0
IHL01 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IHL01 SPOT							0.00	0	0
Total For IHL01							0.00	0	0
IHL02 On 29/12/2014 Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000	2,000,000	
Total IHL02 SPOT						600,000,000,000.00	6,000,000	2,000,000	
Total For IHL02						600,000,000,000.00	6,000,000	2,000,000	
IHL03 On 17/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IHL03 SPOT							0.00	0	0
Total For IHL03							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN09 SPOT							0.00	0	0
Total For IN09							0.00	0	0
IND13: On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND132 SPOT							0.00	0	0
Total For IND132							0.00	0	0
IND20: On 31/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND205 SPOT							0.00	0	0
Total For IND205							0.00	0	0
IND20: On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND209 SPOT							0.00	0	0
Total For IND209							0.00	0	0
IND22: On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND224 SPOT							0.00	0	0
Total For IND224							0.00	0	0
IND22: On 19/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND225 SPOT							0.00	0	0
Total For IND225							0.00	0	0
IND22: On 26/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND226 SPOT							0.00	0	0
Total For IND226							0.00	0	0
IND22: On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND227 SPOT							0.00	0	0
Total For IND227							0.00	0	0
IND22: On 10/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND228 SPOT							0.00	0	0
Total For IND228							0.00	0	0
IND22: On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND229 SPOT							0.00	0	0
Total For IND229							0.00	0	0
IND23: On 24/07/2012 Spot Bond			100.00000	100.00000			0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IND230 SPOT							0.00	0	100,000,000
Total For IND230							0.00	0	100,000,000
IND23 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND231 SPOT							0.00	0	0
Total For IND231							0.00	0	0
IND23 On 07/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND232 SPOT							0.00	0	0
Total For IND232							0.00	0	0
IND23 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND233 SPOT							0.00	0	0
Total For IND233							0.00	0	0
IND23 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND234 SPOT							0.00	0	0
Total For IND234							0.00	0	0
IND23 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND235 SPOT							0.00	0	0
Total For IND235							0.00	0	0
IND23 On 04/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND236 SPOT							0.00	0	0
Total For IND236							0.00	0	0
IND23 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND237 SPOT							0.00	0	0
Total For IND237							0.00	0	0
IND23 On 18/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND238 SPOT							0.00	0	0
Total For IND238							0.00	0	0
IND23 On 25/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND239 SPOT							0.00	0	0
Total For IND239							0.00	0	0
IND24 On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IND240 SPOT							0.00	0	0
Total For IND240							0.00	0	0
IND24 On 09/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND241 SPOT							0.00	0	0
Total For IND241							0.00	0	0
IND24 On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND242 SPOT							0.00	0	0
Total For IND242							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IND250 SPOT							0.00	0	0
Total For IND250							0.00	0	0
ING10 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING100 SPOT							0.00	0	0
Total For ING100							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ING138 SPOT							0.00	0	0
Total For ING138							0.00	0	0
ING14 On 07/09/2012 Spot Bond			100.00000	100.00000			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	0
Total ING153 SPOT							0.00	0	0
Total For ING153							0.00	0	0
ING15 On 03/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING154 SPOT							0.00	0	0
Total For ING154							0.00	0	0
ING15 On 19/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING155 SPOT							0.00	0	0
Total For ING155							0.00	0	0
ING15 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ING89 SPOT							0.00	0	0
Total For ING89							0.00	0	0
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ02 SPOT							0.00	0	0
Total For INJ02							0.00	0	0
IP257U On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP257U SPOT							0.00	0	0
Total For IP257U							0.00	0	0
IPB3 On 04/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPB3 SPOT							0.00	0	0
Total For IPB3							0.00	0	0
IPF01 On 13/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPF01 SPOT							0.00	0	0
Total For IPF01							0.00	0	0
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	0
Total IPL4 SPOT							0.00	0	0
Total For IPL4							0.00	0	0
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPL5 SPOT							0.00	0	0
Total For IPL5							0.00	0	0
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			0.00	0	1,300,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPL6 SPOT							0.00	0	1,300,000
Total For IPL6							0.00	0	1,300,000
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV012 SPOT							0.00	0	0
Total For IV012							0.00	0	0
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV013 SPOT							0.00	0	0
Total For IV013							0.00	0	0
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	2,000,000
Total IV014 SPOT						100,000,000,000.00		1,000,000	2,000,000
Total For IV014						100,000,000,000.00		1,000,000	2,000,000
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV015 SPOT							0.00	0	0
Total For IV015							0.00	0	0
IV016 On 06/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV016 SPOT							0.00	0	0
Total For IV016							0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.75000	2.75000			0.00	0	0
Total IV017 SPOT							0.00	0	0
Total For IV017							0.00	0	0
IV019 On 31/03/2028 Spot Bond			2.60000	2.60000			0.00	0	0
Total IV019 SPOT							0.00	0	0
Total For IV019							0.00	0	0
IV022 On 02/04/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV022 SPOT							0.00	0	0
Total For IV022							0.00	0	0
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
Total IV04 SPOT							0.00	0	3,000,000
Total For IV04							0.00	0	3,000,000
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV07 SPOT							0.00	0	0
Total For IV07							0.00	0	0
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV08 SPOT							0.00	0	0
Total For IV08							0.00	0	0
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV09 SPOT							0.00	0	0
Total For IV09							0.00	0	0
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 ⁴ On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA134 SPOT							0.00	0	0
Total For IVA134							0.00	0	0
IVA22 ³ On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA223 SPOT							0.00	0	0
Total For IVA223							0.00	0	0
IVA22 ⁴ On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA224 SPOT							0.00	0	0
Total For IVA224							0.00	0	0
IVA22 ⁵ On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA225 SPOT							0.00	0	0
Total For IVA225							0.00	0	0
IVA22 ⁶ On 28/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA226 SPOT							0.00	0	0
Total For IVA226							0.00	0	0
IVA22 ⁷ On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA227 SPOT							0.00	0	0
Total For IVA227							0.00	0	0
IVA22 ⁸ On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA228 SPOT							0.00	0	0
Total For IVA228							0.00	0	0
IVA228 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
IVA229 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
IVA230 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
IVA231 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
IVA232 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
IVA233 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
IVA234 On 30/08/2012 Spot Bond			100.00000	100.00000			3,600,000,000,000.00	36,000,000	36,000,000
Total IVA235 SPOT							3,600,000,000,000.00	36,000,000	36,000,000
Total For IVA235							3,600,000,000,000.00	36,000,000	36,000,000
IVA235 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
IVA236 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
IVA237 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA238 SPOT							0.00	0	0
Total For IVA238							0.00	0	0
IVA238 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
IVA239 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
IVA240 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
IVA241 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
IVA242 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
IVA243 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
IVA244 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
IVA245 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
IVA246 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
IVA247 On 29/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA248 SPOT							0.00	0	0
Total For IVA248							0.00	0	0
IVA248 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
IVA249 On 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA250 SPOT							0.00	0	0
Total For IVA250							0.00	0	0
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC001 SPOT							0.00	0	0
Total For IVC001							0.00	0	0
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC002 SPOT							0.00	0	0
Total For IVC002							0.00	0	0
IVC003 On 29/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC004 SPOT							0.00	0	0
Total For IVC004							0.00	0	0
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF01U SPOT							0.00	0	0
Total For KCF01U							0.00	0	0
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF02U SPOT							0.00	0	0
Total For KCF02U							0.00	0	0
KSB004 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB004 SPOT							0.00	0	0
Total For KSB004							0.00	0	0
KSB005 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB005 SPOT							0.00	0	0
Total For KSB005							0.00	0	0
KSP001 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KSP003 SPOT							0.00	0	0
Total For KSP003							0.00	0	0
KSP00 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP004 SPOT							0.00	0	0
Total For KSP004							0.00	0	0
KSP00 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP005 SPOT							0.00	0	0
Total For KSP005							0.00	0	0
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total KW01 SPOT							0.00	0	0
Total For KW01							0.00	0	0
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total LBK01 SPOT							0.00	0	0
Total For LBK01							0.00	0	0
LBK02 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total LBK02 SPOT							0.00	0	0
Total For LBK02							0.00	0	0
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total LEO01 SPOT							0.00	0	0
Total For LEO01							0.00	0	0
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	5,700,000
Total LGL1 SPOT							0.00	0	5,700,000
Total For LGL1							0.00	0	5,700,000
MAQ0 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			45,000,000,000,000.00	450,000,000	0
Total MAQ013 SPOT							45,000,000,000,000.00	450,000,000	0
Total For MAQ013							45,000,000,000,000.00	450,000,000	0
MAQ0 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MAQ014 SPOT							0.00	0	0
Total For MAQ014							0.00	0	0
MAQ0 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ015 SPOT							0.00	0	0
Total For MAQ015							0.00	0	0
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF018 SPOT							0.00	0	0
Total For MBF018							0.00	0	0
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF019 SPOT							0.00	0	0
Total For MBF019							0.00	0	0
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF024 SPOT							0.00	0	0
Total For MBF024							0.00	0	0
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF025 SPOT							0.00	0	0
Total For MBF025							0.00	0	0
MBF02 On 05/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF026 SPOT							0.00	0	0
Total For MBF026							0.00	0	0
MBF02 On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF027 SPOT							0.00	0	0
Total For MBF027							0.00	0	0
MBF02 On 16/04/2015 Spot Bond			100.00000	100.00000			0.00	0	133,350,000
Total MBF028 SPOT							0.00	0	133,350,000
Total For MBF028							0.00	0	133,350,000
MBP0 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
MBP0 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP012 SPOT							0.00	0	0
Total For MBP012							0.00	0	0
MBP012 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
MBP013 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
MBP16U 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
MBP17U 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
MBP18U 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
MBP19U 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
MBP20U 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
MBP21U 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
MBP22U 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
MBP23U On 22/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP24U SPOT							0.00	0	0
Total For MBP24U							0.00	0	0
MBP24 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
MEFS5 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
MEFS6 On 05/10/2016 Spot Bond			8.59000	8.59000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MEFSB3 SPOT							0.00	0	0
Total For MEFSB3							0.00	0	0
MEFSI On 05/01/2019 Spot Bond			9.34000	9.34000			0.00	0	0
Total MEFSB4 SPOT							0.00	0	0
Total For MEFSB4							0.00	0	0
MEFSI On 05/01/2022 Spot Bond			10.01000	10.01000			0.00	0	0
Total MEFSB5 SPOT							0.00	0	0
Total For MEFSB5							0.00	0	0
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	101,600,000
Total MET01 SPOT							0.00	0	101,600,000
Total For MET01							0.00	0	101,600,000
MFS1/ On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A1 SPOT							0.00	0	0
Total For MFS1A1							0.00	0	0
MFS1/ On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A2 SPOT							0.00	0	0
Total For MFS1A2							0.00	0	0
MFS1E On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1B SPOT							0.00	0	0
Total For MFS1B							0.00	0	0
MGL0 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	15,900,000
Total MGL01 SPOT							0.00	0	15,900,000
Total For MGL01							0.00	0	15,900,000
MIL01 On 31/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MIL01 SPOT							0.00	0	0
Total For MIL01							0.00	0	0
MIL02 On 31/05/2017 Spot Bond			8.78500	8.78500			0.00	0	0
Total MIL02 SPOT							0.00	0	0
Total For MIL02							0.00	0	0
MQB0 On 31/05/2013 Spot Bond			100.00000	100.00000			4,400,000,000,000.00	44,000,000	22,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MQB01 SPOT							4,400,000,000,000.00	44,000,000	22,000,000
Total For MQB01							4,400,000,000,000.00	44,000,000	22,000,000
MQB0: On 31/05/2017 Spot Bond			8.00000	8.00000			0.00	0	10,000,000
Total MQB02 SPOT							0.00	0	10,000,000
Total For MQB02							0.00	0	10,000,000
MTN0: On 13/07/2014 Spot Bond			100.00000	100.00000			0.00	0	2,600,000
Total MTN02 SPOT							0.00	0	2,600,000
Total For MTN02							0.00	0	2,600,000
MTN0: On 13/07/2015 Spot Bond			100.00000	100.00000			142,000,000,000.00	1,420,000	11,120,000
Total MTN03 SPOT							142,000,000,000.00	1,420,000	11,120,000
Total For MTN03							142,000,000,000.00	1,420,000	11,120,000
MTN0: On 13/07/2017 Spot Bond			100.00000	100.00000			66,000,000,000.00	660,000	4,560,000
Total MTN04 SPOT							66,000,000,000.00	660,000	4,560,000
Total For MTN04							66,000,000,000.00	660,000	4,560,000
MTN0: On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTN05 SPOT							0.00	0	0
Total For MTN05							0.00	0	0
MTNC On 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
MTNC On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNC08 SPOT							0.00	0	0
Total For MTNC08							0.00	0	0
N4A11 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A111 SPOT							0.00	0	0
Total For N4A111							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A205 SPOT							0.00	0	0
Total For N4A205							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N4A208 SPOT							0.00	0	0
Total For N4A208							0.00	0	0
N4A21 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A211 SPOT							0.00	0	0
Total For N4A211							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A302 SPOT							0.00	0	0
Total For N4A302							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A305 SPOT							0.00	0	0
Total For N4A305							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A308 SPOT							0.00	0	0
Total For N4A308							0.00	0	0
N4A31 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A311 SPOT							0.00	0	0
Total For N4A311							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A402 SPOT							0.00	0	0
Total For N4A402							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A405 SPOT							0.00	0	0
Total For N4A405							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A408 SPOT							0.00	0	0
Total For N4A408							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N4A502 SPOT							0.00	0	0
Total For N4A502							0.00	0	0
N4B50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4B508 SPOT							0.00	0	0
Total For N4B508							0.00	0	0
N4C50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4C508 SPOT							0.00	0	0
Total For N4C508							0.00	0	0
N4D68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4D68U SPOT							0.00	0	0
Total For N4D68U							0.00	0	0
N4E68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4E68U SPOT							0.00	0	0
Total For N4E68U							0.00	0	0
NBK10 On 21/04/2014 Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	3,000,000
Total NBK10B SPOT						1,200,000,000,000.00		12,000,000	3,000,000
Total For NBK10B						1,200,000,000,000.00		12,000,000	3,000,000
NBK11 On 27/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK11B SPOT							0.00	0	0
Total For NBK11B							0.00	0	0
NBK12 On 20/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK12B SPOT							0.00	0	0
Total For NBK12B							0.00	0	0
NBK13 On 21/02/2017 Spot Bond			100.00000	100.00000			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	358,270,000
Total NBK1B SPOT							0.00	0	358,270,000
Total For NBK1B							0.00	0	358,270,000
NBK2F On 15/09/2015 Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	9,100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK2A SPOT							20,000,000,000.00	200,000	9,100,000
Total For NBK2A							20,000,000,000.00	200,000	9,100,000
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK2B SPOT							0.00	0	0
Total For NBK2B							0.00	0	0
NBK3/ On 09/09/2019 Spot Bond			100.00000	100.00000			0.00	0	6,300,000
Total NBK3A SPOT							0.00	0	6,300,000
Total For NBK3A							0.00	0	6,300,000
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK4 SPOT							0.00	0	0
Total For NBK4							0.00	0	0
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000
Total NBK5B SPOT							40,000,000,000.00	400,000	200,000
Total For NBK5B							40,000,000,000.00	400,000	200,000
NBK6/ On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	9,400,000
Total NBK6A SPOT							0.00	0	9,400,000
Total For NBK6A							0.00	0	9,400,000
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK6B SPOT							0.00	0	0
Total For NBK6B							0.00	0	0
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK7B SPOT							0.00	0	0
Total For NBK7B							0.00	0	0
NBK8/ On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8A SPOT							0.00	0	0
Total For NBK8A							0.00	0	0
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	20,000,000
Total NBK8B SPOT							0.00	0	20,000,000
Total For NBK8B							0.00	0	20,000,000
NBK9/ On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	9,800,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK9A SPOT							0.00	0	9,800,000
Total For NBK9A							0.00	0	9,800,000
NBK9E On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK9B SPOT							0.00	0	0
Total For NBK9B							0.00	0	0
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK11 SPOT							0.00	0	0
Total For NBK11							0.00	0	0
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN17 SPOT							0.00	0	0
Total For NCLN17							0.00	0	0
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN19 SPOT							0.00	0	0
Total For NCLN19							0.00	0	0
NCLN On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN42 SPOT							0.00	0	0
Total For NCLN42							0.00	0	0
NCLN On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN43 SPOT							0.00	0	0
Total For NCLN43							0.00	0	0
NCLN On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN44 SPOT							0.00	0	0
Total For NCLN44							0.00	0	0
NCLN On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN45 SPOT							0.00	0	0
Total For NCLN45							0.00	0	0
NCLN On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN46 SPOT							0.00	0	0
Total For NCLN46							0.00	0	0
NCLN On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN48 SPOT							0.00	0	0
Total For NCLN48							0.00	0	0
NCLN On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN49 SPOT							0.00	0	0
Total For NCLN49							0.00	0	0
NCLN On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN50 SPOT							0.00	0	0
Total For NCLN50							0.00	0	0
NCLN On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN51 SPOT							0.00	0	0
Total For NCLN51							0.00	0	0
NCLN On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	139,035,000
Total NCLN52 SPOT							0.00	0	139,035,000
Total For NCLN52							0.00	0	139,035,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN61 SPOT							0.00	0	0
Total For NCLN61							0.00	0	0
NCLN61 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
NCLN62 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
NCLN63 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
NCLN64 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
NCLN65 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
NCLN66 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
NCLN67 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
NCLN68 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
NCLN69 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
NCLN70 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN71 SPOT							0.00	0	0
Total For NCLN71							0.00	0	0
NCLN7 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN72 SPOT							0.00	0	0
Total For NCLN72							0.00	0	0
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED10 SPOT							0.00	0	0
Total For NED10							0.00	0	0
NED11 On 17/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED11 SPOT							0.00	0	0
Total For NED11							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12A SPOT							0.00	0	0
Total For NED12A							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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			242,000,000,000.00	2,420,000	6,010,000
Total NED8 SPOT							242,000,000,000.00	2,420,000	6,010,000
Total For NED8							242,000,000,000.00	2,420,000	6,010,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NEDH1B SPOT							0.00	0	0
Total For NEDH1B							0.00	0	0
NET43 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET43 SPOT							0.00	0	0
Total For NET43							0.00	0	0
NET44 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET44 SPOT							0.00	0	0
Total For NET44							0.00	0	0
NILB10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NILB10 SPOT							0.00	0	0
Total For NILB10							0.00	0	0
NMP20N On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NMP20N SPOT							0.00	0	0
Total For NMP20N							0.00	0	0
NQ1A10 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
NQ1A11 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
NQ1A12 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
NQ1A13 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
NQ1A15 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQ1B10 SPOT							0.00	0	0
Total For NQ1B10							0.00	0	0
NQ1B On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0
Total NQ1B11 SPOT							0.00	0	0
Total For NQ1B11							0.00	0	0
NQ1B On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B13 SPOT							0.00	0	0
Total For NQ1B13							0.00	0	0
NQ1B On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B14 SPOT							0.00	0	0
Total For NQ1B14							0.00	0	0
NQ1C On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C10 SPOT							0.00	0	0
Total For NQ1C10							0.00	0	0
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		200,000,000,000.00	2,000,000	1,000,000	
Total NQ1C13 SPOT						200,000,000,000.00	2,000,000	1,000,000	
Total For NQ1C13						200,000,000,000.00	2,000,000	1,000,000	
NQ1C On 22/05/2015 Spot Bond			100.00000	100.00000		0.00	0	0	
Total NQ1C14 SPOT						0.00	0	0	
Total For NQ1C14						0.00	0	0	
NQF1 On 22/05/2013 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	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQF1C9 SPOT							0.00	0	0
Total For NQF1C9							0.00	0	0
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D4 SPOT							0.00	0	0
Total For NQF1D4							0.00	0	0
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D5 SPOT							0.00	0	0
Total For NQF1D5							0.00	0	0
NQF1E On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0
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			0.00	0	124,800,000
Total NRA014 SPOT							0.00	0	124,800,000
Total For NRA014							0.00	0	124,800,000
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	7,000,000
Total NRA018 SPOT							0.00	0	7,000,000
Total For NRA018							0.00	0	7,000,000
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA01U SPOT							0.00	0	0
Total For NRA01U							0.00	0	0
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA022 SPOT							0.00	0	0
Total For NRA022							0.00	0	0
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	164,000,000
Total NRA023 SPOT							0.00	0	164,000,000
Total For NRA023							0.00	0	164,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			0.00	0	5,000,000

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OCT1C1 SPOT							0.00	0	0
Total For OCT1C1							0.00	0	0
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1D1 SPOT							0.00	0	0
Total For OCT1D1							0.00	0	0
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1E1 SPOT							0.00	0	0
Total For OCT1E1							0.00	0	0
OML0 On 27/10/2015 Spot Bond			100.00000	100.00000			0.00	0	96,868,000
Total OML01 SPOT							0.00	0	96,868,000
Total For OML01							0.00	0	96,868,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OTCA1U SPOT							0.00	0	0
Total For OTCA1U							0.00	0	0
OTCB ¹ On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCB1U SPOT							0.00	0	0
Total For OTCB1U							0.00	0	0
PBETC ¹ On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PBET01 SPOT							0.00	0	0
Total For PBET01							0.00	0	0
PCF02 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PR2A4D SPOT							0.00	0	0
Total For PR2A4D							0.00	0	0
PR2A [€] 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
PR2A [€] On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A9E SPOT							0.00	0	0
Total For PR2A9E							0.00	0	0
PR2B1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1B SPOT							0.00	0	0
Total For PR2B1B							0.00	0	0
PR2B1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1F SPOT							0.00	0	0
Total For PR2B1F							0.00	0	0
PR2B [€] 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
PR2B ⁴ 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
PR2B [€] 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
PR2C ¹ On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1B SPOT							0.00	0	0
Total For PR2C1B							0.00	0	0
PR2C ¹ On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1F SPOT							0.00	0	0
Total For PR2C1F							0.00	0	0
PR2C ² On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PR2C4D SPOT							0.00	0	0
Total For PR2C4D							0.00	0	0
PR2D1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1B SPOT							0.00	0	0
Total For PR2D1B							0.00	0	0
PR2D1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1F SPOT							0.00	0	0
Total For PR2D1F							0.00	0	0
PR2D4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D4D SPOT							0.00	0	0
Total For PR2D4D							0.00	0	0
PRM1 On 15/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRM1A4 SPOT							0.00	0	0
Total For PRM1A4							0.00	0	0
PRP1 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1A3 SPOT							0.00	0	0
Total For PRP1A3							0.00	0	0
PRP1E On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1B3 SPOT							0.00	0	0
Total For PRP1B3							0.00	0	0
PRP1C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1C3 SPOT							0.00	0	0
Total For PRP1C3							0.00	0	0
PRP2 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP2A2 SPOT							0.00	0	0
Total For PRP2A2							0.00	0	0
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R009P SPOT							0.00	0	0
Total For R009P							0.00	0	0
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R010P SPOT							0.00	0	0
Total For R010P							0.00	0	0
R157 On 15/09/2015 Spot Bond			6.26000	6.33000		142,990,615,976,840.00	22,841,951,434	20,109,669,956	
Total R157 SPOT						142,990,615,976,840.00	22,841,951,434	20,109,669,956	
Total For R157						142,990,615,976,840.00	22,841,951,434	20,109,669,956	
R158P On 15/09/2015 Spot Bond			100.00000	100.00000		0.00	0	0	
Total R158P SPOT						0.00	0	0	
Total For R158P						0.00	0	0	
R159P On 15/09/2016 Spot Bond			100.00000	100.00000		0.00	0	0	
Total R159P SPOT						0.00	0	0	
Total For R159P						0.00	0	0	
R179 On 01/08/2013 Spot Bond			100.00000	100.00000		0.00	0	0	
Total R179 SPOT						0.00	0	0	
Total For R179						0.00	0	0	
R186 On 21/12/2026 Spot Bond			8.28000	8.38500		103,943,265,047,280.00	12,553,534,426	8,960,780,029	
Total R186 SPOT						103,943,265,047,280.00	12,553,534,426	8,960,780,029	
Total For R186						103,943,265,047,280.00	12,553,534,426	8,960,780,029	
R187P On 21/12/2026 Spot Bond			100.00000	100.00000		0.00	0	0	
Total R187P SPOT						0.00	0	0	
Total For R187P						0.00	0	0	
R188P On 21/12/2027 Spot Bond			100.00000	100.00000		0.00	0	0	
Total R188P SPOT						0.00	0	0	
Total For R188P						0.00	0	0	
R189 On 31/03/2013 Spot Bond			217.48098	217.26122		170,018,365,886,760.00	781,762,000	1,143,000,000	
Total R189 SPOT						170,018,365,886,760.00	781,762,000	1,143,000,000	
Total For R189						170,018,365,886,760.00	781,762,000	1,143,000,000	
R197 On 07/12/2023 Spot Bond			2.01500	2.01000		790,464,350,000.00	392,290,000	912,520,900	
Total R197 SPOT						790,464,350,000.00	392,290,000	912,520,900	
Total For R197						790,464,350,000.00	392,290,000	912,520,900	
R201 On 21/12/2014 Spot Bond			5.44000	5.55000		5,663,470,831,680.00	1,041,079,197	3,757,450,000	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R201 SPOT							5,663,470,831,680.00	1,041,079,197	3,757,450,000
Total For R201							5,663,470,831,680.00	1,041,079,197	3,757,450,000
R202 On 07/12/2033 Spot Bond			2.40000	2.43000			1,985,989,200,000.00	827,495,500	1,590,760,200
Total R202 SPOT							1,985,989,200,000.00	827,495,500	1,590,760,200
Total For R202							1,985,989,200,000.00	827,495,500	1,590,760,200
R203 On 15/09/2017 Spot Bond			6.90500	6.98000			25,499,737,304,300.00	3,692,938,060	7,851,964,644
Total R203 SPOT							25,499,737,304,300.00	3,692,938,060	7,851,964,644
Total For R203							25,499,737,304,300.00	3,692,938,060	7,851,964,644
R204 On 21/12/2018 Spot Bond			7.22000	7.30000			32,694,036,651,280.00	4,528,259,924	5,229,090,034
Total R204 SPOT							32,694,036,651,280.00	4,528,259,924	5,229,090,034
Total For R204							32,694,036,651,280.00	4,528,259,924	5,229,090,034
R206 On 15/01/2014 Spot Bond			5.28500	5.29000			11,504,077,331,845.00	2,176,741,217	4,557,586,647
Total R206 SPOT							11,504,077,331,845.00	2,176,741,217	4,557,586,647
Total For R206							11,504,077,331,845.00	2,176,741,217	4,557,586,647
R207 On 15/01/2020 Spot Bond			7.54000	7.63000			14,215,787,721,980.00	1,885,382,987	6,605,140,900
Total R207 SPOT							14,215,787,721,980.00	1,885,382,987	6,605,140,900
Total For R207							14,215,787,721,980.00	1,885,382,987	6,605,140,900
R208 On 31/03/2021 Spot Bond			7.65000	7.73000			22,965,486,407,550.00	3,002,024,367	7,730,692,675
Total R208 SPOT							22,965,486,407,550.00	3,002,024,367	7,730,692,675
Total For R208							22,965,486,407,550.00	3,002,024,367	7,730,692,675
R209 On 31/03/2036 Spot Bond			8.82000	8.90000			40,528,976,189,940.00	4,595,122,017	9,913,806,856
Total R209 SPOT							40,528,976,189,940.00	4,595,122,017	9,913,806,856
Total For R209							40,528,976,189,940.00	4,595,122,017	9,913,806,856
R210 On 31/03/2028 Spot Bond			2.40000	2.41000			846,597,840,000.00	352,749,100	1,381,952,100
Total R210 SPOT							846,597,840,000.00	352,749,100	1,381,952,100
Total For R210							846,597,840,000.00	352,749,100	1,381,952,100
R211 On 31/01/2017 Spot Bond			0.69500	0.70000			229,507,070,000.00	330,226,000	2,334,520,000
Total R211 SPOT							229,507,070,000.00	330,226,000	2,334,520,000
Total For R211							229,507,070,000.00	330,226,000	2,334,520,000
R212 On 31/01/2022 Spot Bond			2.03000	2.03500			679,749,560,000.00	334,852,000	1,672,000,648

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 SPOT							679,749,560,000.00	334,852,000	1,672,000,648
Total For R212							679,749,560,000.00	334,852,000	1,672,000,648
R213 On 28/02/2031 Spot Bond			8.70500	8.80000			18,841,982,310,535.00	2,164,501,127	2,888,205,127
Total R213 SPOT							18,841,982,310,535.00	2,164,501,127	2,888,205,127
Total For R213							18,841,982,310,535.00	2,164,501,127	2,888,205,127
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			27,695,271,630,000.00	4,260,811,020	5,527,266,000
Total R214 SPOT							27,695,271,630,000.00	4,260,811,020	5,527,266,000
Total For R214							27,695,271,630,000.00	4,260,811,020	5,527,266,000
R222C On 15/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R222C SPOT							0.00	0	0
Total For R222C							0.00	0	0
R223C On 15/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R223C SPOT							0.00	0	0
Total For R223C							0.00	0	0
R224C On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R224C SPOT							0.00	0	0
Total For R224C							0.00	0	0
R225C On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R225C SPOT							0.00	0	0
Total For R225C							0.00	0	0
R226C On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R226C SPOT							0.00	0	0
Total For R226C							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R229C SPOT							0.00	0	0
Total For R229C							0.00	0	0
R230C On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R230C SPOT							0.00	0	0
Total For R230C							0.00	0	0
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R321C SPOT							0.00	0	0
Total For R321C							0.00	0	0
R322C On 21/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R322C SPOT							0.00	0	0
Total For R322C							0.00	0	0
R323C On 21/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R323C SPOT							0.00	0	0
Total For R323C							0.00	0	0
R324C On 21/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R324C SPOT							0.00	0	0
Total For R324C							0.00	0	0
R325C On 21/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R325C SPOT							0.00	0	0
Total For R325C							0.00	0	0
R326C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R326C SPOT							0.00	0	0
Total For R326C							0.00	0	0
R327C On 21/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R327C SPOT							0.00	0	0
Total For R327C							0.00	0	0
R328C On 21/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R328C SPOT							0.00	0	0
Total For R328C							0.00	0	0
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R329C SPOT							0.00	0	0
Total For R329C							0.00	0	0
R330C On 21/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R330C SPOT							0.00	0	0
Total For R330C							0.00	0	0
R331C On 21/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total R331C SPOT							0.00	0	0
Total For R331C							0.00	0	0
R332C On 21/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total R332C SPOT							0.00	0	0
Total For R332C							0.00	0	0
R333C On 21/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total R333C SPOT							0.00	0	0
Total For R333C							0.00	0	0
R334C On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total R334C SPOT							0.00	0	0
Total For R334C							0.00	0	0
R335C On 21/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total R335C SPOT							0.00	0	0
Total For R335C							0.00	0	0
R336C On 21/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total R336C SPOT							0.00	0	0
Total For R336C							0.00	0	0
R337C On 21/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R337C SPOT							0.00	0	0
Total For R337C							0.00	0	0
R338C On 21/12/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R338C SPOT							0.00	0	0
Total For R338C							0.00	0	0
R339C On 21/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R339C SPOT							0.00	0	0
Total For R339C							0.00	0	0
R340C On 21/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total R340C SPOT							0.00	0	0
Total For R340C							0.00	0	0
R341C On 21/06/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total R341C SPOT							0.00	0	0
Total For R341C							0.00	0	0
R342C On 21/12/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total R342C SPOT							0.00	0	0
Total For R342C							0.00	0	0
R343C On 21/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total R343C SPOT							0.00	0	0
Total For R343C							0.00	0	0
R344C On 21/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total R344C SPOT							0.00	0	0
Total For R344C							0.00	0	0
R345C On 21/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total R345C SPOT							0.00	0	0
Total For R345C							0.00	0	0
R346C On 21/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total R346C SPOT							0.00	0	0
Total For R346C							0.00	0	0
R347C On 21/06/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R347C SPOT							0.00	0	0
Total For R347C							0.00	0	0
R348C On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R348C SPOT							0.00	0	0
Total For R348C							0.00	0	0
R349C On 21/06/2026 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R349C SPOT							0.00	0	0
Total For R349C							0.00	0	0
R350C On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R350C SPOT							0.00	0	0
Total For R350C							0.00	0	0
R351C On 21/06/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R351C SPOT							0.00	0	0
Total For R351C							0.00	0	0
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R352C SPOT							0.00	0	0
Total For R352C							0.00	0	0
RCSB0 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
RCSB0 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
RCSB0 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
RCSB0 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
RCSC0 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
RCSC0 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
RCSC0 On 08/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RCSC08 SPOT							0.00	0	0
Total For RCSC08							0.00	0	0
RCSC08 On 06/06/2013 Spot Bond			100.00000	100.00000			47,100,000,000,000.00	471,000,000	157,000,000
Total RCSC09 SPOT							47,100,000,000,000.00	471,000,000	157,000,000
Total For RCSC09							47,100,000,000,000.00	471,000,000	157,000,000
RDFB01 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
RDFC03 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
RDFC04 On 06/09/2012 Spot Bond			100.00000	100.00000			102,700,000,000,000.00	1,027,000,000	321,000,000
Total RDFC04 SPOT							102,700,000,000,000.00	1,027,000,000	321,000,000
Total For RDFC04							102,700,000,000,000.00	1,027,000,000	321,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RP001 SPOT							0.00	0	0
Total For RP001							0.00	0	0
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP002 SPOT							0.00	0	0
Total For RP002							0.00	0	0
RP004 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP004 SPOT							0.00	0	0
Total For RP004							0.00	0	0
RP005 On 31/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP005 SPOT							0.00	0	0
Total For RP005							0.00	0	0
RP006 On 30/04/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP006 SPOT							0.00	0	0
Total For RP006							0.00	0	0
RP007 On 30/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP007 SPOT							0.00	0	0
Total For RP007							0.00	0	0
RP008 On 30/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP008 SPOT							0.00	0	0
Total For RP008							0.00	0	0
RPG0 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG01 SPOT							0.00	0	0
Total For RPG01							0.00	0	0
RPG0 On 25/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG01U SPOT							0.00	0	0
Total For RPG01U							0.00	0	0
RPG0 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG02 SPOT							0.00	0	0
Total For RPG02							0.00	0	0
RPP01 On 31/08/2018 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPP01U SPOT							0.00	0	0
Total For RPP01U							0.00	0	0
RPP02 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP02U SPOT							0.00	0	0
Total For RPP02U							0.00	0	0
RPP03 On 10/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP03U SPOT							0.00	0	0
Total For RPP03U							0.00	0	0
RPP04 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP04U SPOT							0.00	0	0
Total For RPP04U							0.00	0	0
RPP05 On 21/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP05U SPOT							0.00	0	0
Total For RPP05U							0.00	0	0
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW02 SPOT							0.00	0	0
Total For RW02							0.00	0	0
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW21 SPOT							0.00	0	0
Total For RW21							0.00	0	0
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBC2 SPOT							0.00	0	0
Total For SBC2							0.00	0	0
SBC3 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBC3 SPOT							0.00	0	0
Total For SBC3							0.00	0	0
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK10 SPOT							0.00	0	0
Total For SBK10							0.00	0	0
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	26,800,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK12 SPOT							0.00	0	26,800,000
Total For SBK12							0.00	0	26,800,000
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK13 SPOT							0.00	0	0
Total For SBK13							0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.00000	8.00000			0.00	0	0
Total SBK14 SPOT							0.00	0	0
Total For SBK14							0.00	0	0
SBK15 On 23/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK15 SPOT							0.00	0	0
Total For SBK15							0.00	0	0
SBK16 On 15/03/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK16 SPOT							0.00	0	0
Total For SBK16							0.00	0	0
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	17,500,000
Total SBK7 SPOT							0.00	0	17,500,000
Total For SBK7							0.00	0	17,500,000
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			0.00	0	3,842,000
Total SBK8 SPOT							0.00	0	3,842,000
Total For SBK8							0.00	0	3,842,000
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			0.00	0	7,207,000
Total SBK9 SPOT							0.00	0	7,207,000
Total For SBK9							0.00	0	7,207,000
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			0.00	0	0
Total SBK11 SPOT							0.00	0	0
Total For SBK11							0.00	0	0
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN18 SPOT							0.00	0	0
Total For SBN18							0.00	0	0
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN20 SPOT							0.00	0	0
Total For SBN20							0.00	0	0
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN27 SPOT							0.00	0	0
Total For SBN27							0.00	0	0
SBN29 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN29 SPOT							0.00	0	0
Total For SBN29							0.00	0	0
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN31 SPOT							0.00	0	0
Total For SBN31							0.00	0	0
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN32 SPOT							0.00	0	0
Total For SBN32							0.00	0	0
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN33 SPOT							0.00	0	0
Total For SBN33							0.00	0	0
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN34 SPOT							0.00	0	0
Total For SBN34							0.00	0	0
SBN35 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN35 SPOT							0.00	0	0
Total For SBN35							0.00	0	0
SBN36 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN36 SPOT							0.00	0	0
Total For SBN36							0.00	0	0
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN42 SPOT							0.00	0	0
Total For SBN42							0.00	0	0
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN45 SPOT							0.00	0	0
Total For SBN45							0.00	0	0
SBN45 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN49 SPOT							0.00	0	0
Total For SBN49							0.00	0	0
SBN50 On 23/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN50 SPOT							0.00	0	0
Total For SBN50							0.00	0	0
SBN51 On 03/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN51 SPOT							0.00	0	0
Total For SBN51							0.00	0	0
SBN52 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN52 SPOT							0.00	0	0
Total For SBN52							0.00	0	0
SBR003 On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR003 SPOT							0.00	0	0
Total For SBR003							0.00	0	0
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS13 SPOT							0.00	0	0
Total For SBS13							0.00	0	0
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS14 SPOT							0.00	0	0
Total For SBS14							0.00	0	0
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS15 SPOT							0.00	0	0
Total For SBS15							0.00	0	0
SBS16 On 22/09/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS16 SPOT							0.00	0	0
Total For SBS16							0.00	0	0
SBS18 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS18 SPOT							0.00	0	0
Total For SBS18							0.00	0	0
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			75,000,000,000.00	750,000	750,000
Total SBS19 SPOT							75,000,000,000.00	750,000	750,000
Total For SBS19							75,000,000,000.00	750,000	750,000
SBS20 On 15/05/2026 Spot Bond			10.05000	10.05000			0.00	0	0
Total SBS20 SPOT							0.00	0	0
Total For SBS20							0.00	0	0
SBS21 On 15/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS21 SPOT							0.00	0	0
Total For SBS21							0.00	0	0
SBS22 On 23/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS22 SPOT							0.00	0	0
Total For SBS22							0.00	0	0
SBS23 On 23/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS23 SPOT							0.00	0	0
Total For SBS23							0.00	0	0
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	0
Total SBS25 SPOT							0.00	0	0
Total For SBS25							0.00	0	0
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS3 SPOT							0.00	0	0
Total For SBS3							0.00	0	0
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			50,000,000,000.00	500,000	1,000,000
Total SBS4 SPOT							50,000,000,000.00	500,000	1,000,000
Total For SBS4							50,000,000,000.00	500,000	1,000,000
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	20,225,300

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS7 SPOT							0.00	0	20,225,300
Total For SBS7							0.00	0	20,225,300
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	2,700,000
Total SBS9 SPOT							0.00	0	2,700,000
Total For SBS9							0.00	0	2,700,000
SBSI1 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI10 SPOT							0.00	0	0
Total For SBSI10							0.00	0	0
SBSI1 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI11 SPOT							0.00	0	0
Total For SBSI11							0.00	0	0
SBSI1 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI12 SPOT							0.00	0	0
Total For SBSI12							0.00	0	0
SCM1 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM107 SPOT							0.00	0	0
Total For SCM107							0.00	0	0
SCM2 On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM220 SPOT							0.00	0	0
Total For SCM220							0.00	0	0
SCM2 On 19/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM225 SPOT							0.00	0	0
Total For SCM225							0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SHF01 SPOT							0.00	0	0
Total For SHF01							0.00	0	0
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SHI02 SPOT							0.00	0	0
Total For SHI02							0.00	0	0
SHS01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	49,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS01 SPOT							0.00	0	49,000,000
Total For SHS01							0.00	0	49,000,000
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			50,000,000,000.00	500,000	1,000,000
Total SLI1 SPOT							50,000,000,000.00	500,000	1,000,000
Total For SLI1							50,000,000,000.00	500,000	1,000,000
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			0.00	0	8,400,000
Total SLI2 SPOT							0.00	0	8,400,000
Total For SLI2							0.00	0	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
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
Total SNT01 SPOT							0.00	0	10,000,000
Total For SNT01							0.00	0	10,000,000
SPDA1 On 21/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA1 SPOT							0.00	0	0
Total For SPDA1							0.00	0	0
SPDA2 On 21/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA2 SPOT							0.00	0	0
Total For SPDA2							0.00	0	0
SPDA3 On 21/08/2015 Spot Bond			100.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSA01 SPOT							0.00	0	0
Total For SSA01							0.00	0	0
SSA02 On 20/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSA02 SPOT							0.00	0	0
Total For SSA02							0.00	0	0
SSN0C 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
SSN0C On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSN002 SPOT							0.00	0	0
Total For SSN002							0.00	0	0
SSN0C On 25/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSN003 SPOT							0.00	0	0
Total For SSN003							0.00	0	0
SSN0C On 31/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSN004 SPOT							0.00	0	0
Total For SSN004							0.00	0	0
SSN0C On 31/03/2021 Spot Bond			6.75000	6.75000			0.00	0	0
Total SSN005 SPOT							0.00	0	0
Total For SSN005							0.00	0	0
SSN0C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSN006 SPOT							0.00	0	0
Total For SSN006							0.00	0	0
SSN0C On 15/01/2020 Spot Bond			7.25000	7.25000			0.00	0	0
Total SSN007 SPOT							0.00	0	0
Total For SSN007							0.00	0	0
SYN83 On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN833 SPOT							0.00	0	0
Total For SYN833							0.00	0	0
SYN8E On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SYN860 SPOT							0.00	0	0
Total For SYN860							0.00	0	0
SYN8E On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN882 SPOT							0.00	0	0
Total For SYN882							0.00	0	0
SYN9C On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN906 SPOT							0.00	0	0
Total For SYN906							0.00	0	0
SYN9C On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN907 SPOT							0.00	0	0
Total For SYN907							0.00	0	0
SYN9C On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN908 SPOT							0.00	0	0
Total For SYN908							0.00	0	0
SYN91 On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN910 SPOT							0.00	0	0
Total For SYN910							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SYN917 SPOT							0.00	0	0
Total For SYN917							0.00	0	0
SYN91 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN918 SPOT							0.00	0	0
Total For SYN918							0.00	0	0
SYN91 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN919 SPOT							0.00	0	0
Total For SYN919							0.00	0	0
SYN92 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN920 SPOT							0.00	0	0
Total For SYN920							0.00	0	0
SYN92 On 22/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN921 SPOT							0.00	0	0
Total For SYN921							0.00	0	0
SYN92 On 20/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN922 SPOT							0.00	0	0
Total For SYN922							0.00	0	0
SYN92 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN923 SPOT							0.00	0	0
Total For SYN923							0.00	0	0
SYN92 On 22/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN924 SPOT							0.00	0	0
Total For SYN924							0.00	0	0
SYN92 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN925 SPOT							0.00	0	0
Total For SYN925							0.00	0	0
SYN92 On 27/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN926 SPOT							0.00	0	0
Total For SYN926							0.00	0	0
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	5,852

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SZ18 SPOT							0.00	0	5,852
Total For SZ18							0.00	0	5,852
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	15,223
Total SZ25 SPOT							0.00	0	15,223
Total For SZ25							0.00	0	15,223
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total T018 SPOT							0.00	0	0
Total For T018							0.00	0	0
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	141,000
Total TFS06 SPOT							0.00	0	141,000
Total For TFS06							0.00	0	141,000
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0
Total TFS73 SPOT							0.00	0	0
Total For TFS73							0.00	0	0
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS77 SPOT							0.00	0	0
Total For TFS77							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		400,000,000,000.00	4,000,000	2,000,000	
Total TFS97 SPOT						400,000,000,000.00	4,000,000	2,000,000	
Total For TFS97						400,000,000,000.00	4,000,000	2,000,000	
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE7C SPOT							0.00	0	0
Total For THE7C							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A1 SPOT							0.00	0	0
Total For THE8A1							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A2 SPOT							0.00	0	0
Total For THE8A2							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A3 SPOT							0.00	0	0
Total For THE8A3							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8B1 SPOT							0.00	0	0
Total For THE8B1							0.00	0	0
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8C1 SPOT							0.00	0	0
Total For THE8C1							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8D1 SPOT							0.00	0	0
Total For THE8D1							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A1 SPOT							0.00	0	0
Total For THE9A1							0.00	0	0
THE9A On 18/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A2 SPOT							0.00	0	0
Total For THE9A2							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9A5 SPOT							0.00	0	0
Total For THE9A5							0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A6 SPOT							0.00	0	0
Total For THE9A6							0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A7 SPOT							0.00	0	0
Total For THE9A7							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A8 SPOT							0.00	0	0
Total For THE9A8							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A9 SPOT							0.00	0	0
Total For THE9A9							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B1 SPOT							0.00	0	0
Total For THE9B1							0.00	0	0
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B2 SPOT							0.00	0	0
Total For THE9B2							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B3 SPOT							0.00	0	0
Total For THE9B3							0.00	0	0
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9C1 SPOT							0.00	0	0
Total For THE9C1							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9C3 SPOT							0.00	0	0
Total For THE9C3							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D1 SPOT							0.00	0	0
Total For THE9D1							0.00	0	0
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D2 SPOT							0.00	0	0
Total For THE9D2							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D3 SPOT							0.00	0	0
Total For THE9D3							0.00	0	0
TL13 On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TL13 SPOT							0.00	0	0
Total For TL13							0.00	0	0
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			0.00	0	3,100,000
Total TL15 SPOT							0.00	0	3,100,000
Total For TL15							0.00	0	3,100,000
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		5,030,000,000,000.00	50,300,000	1,024,900,000	
Total TN17 SPOT						5,030,000,000,000.00	50,300,000	1,024,900,000	
Total For TN17						5,030,000,000,000.00	50,300,000	1,024,900,000	
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000		3,000,024,000,000.00	30,000,240	280,208,240	
Total TN20 SPOT						3,000,024,000,000.00	30,000,240	280,208,240	
Total For TN20						3,000,024,000,000.00	30,000,240	280,208,240	
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000		23,700,000.00	237	324,239,237	
Total TN23 SPOT						23,700,000.00	237	324,239,237	
Total For TN23						23,700,000.00	237	324,239,237	
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000		0.00	0	191,000,000	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN25 SPOT							0.00	0	191,000,000
Total For TN25							0.00	0	191,000,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			0.00	0	19,700,000
Total TN27 SPOT							0.00	0	19,700,000
Total For TN27							0.00	0	19,700,000
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			0.00	0	0
Total TR30 SPOT							0.00	0	0
Total For TR30							0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
Total TR31 SPOT							0.00	0	0
Total For TR31							0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
Total TR32 SPOT							0.00	0	0
Total For TR32							0.00	0	0
TSP12 On 02/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP121 SPOT							0.00	0	0
Total For TSP121							0.00	0	0
TSP12 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP124 SPOT							0.00	0	0
Total For TSP124							0.00	0	0
TSP12 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP125 SPOT							0.00	0	0
Total For TSP125							0.00	0	0
TSP12 On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP127 SPOT							0.00	0	0
Total For TSP127							0.00	0	0
TSP12 On 07/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP128 SPOT							0.00	0	0
Total For TSP128							0.00	0	0
TSP12 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TSP129 SPOT							0.00	0	0
Total For TSP129							0.00	0	0
TSP13 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP130 SPOT							0.00	0	0
Total For TSP130							0.00	0	0
TSP13 On 03/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP131 SPOT							0.00	0	0
Total For TSP131							0.00	0	0
TSP13 On 29/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP132 SPOT							0.00	0	0
Total For TSP132							0.00	0	0
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total UG21 SPOT							0.00	0	0
Total For UG21							0.00	0	0
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR02 SPOT							0.00	0	0
Total For UTR02							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VKE01 On 08/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total VKE01 SPOT							0.00	0	0
Total For VKE01							0.00	0	0
VKE02 On 08/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total VKE02 SPOT							0.00	0	0
Total For VKE02							0.00	0	0
VKE03 On 08/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total VKE03 SPOT							0.00	0	0
Total For VKE03							0.00	0	0
VOD00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOD002 SPOT							0.00	0	0
Total For VOD002							0.00	0	0
VOD00 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VOD004 SPOT							0.00	0	0
Total For VOD004							0.00	0	0
VOYT01 On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOYT01 SPOT							0.00	0	0
Total For VOYT01							0.00	0	0
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			23,300,000.00	233	57,022,233
Total WS04 SPOT							23,300,000.00	233	57,022,233
Total For WS04							23,300,000.00	233	57,022,233
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	110,000,000
Total WS05 SPOT							0.00	0	110,000,000
Total For WS05							0.00	0	110,000,000
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	14,000,000
Total WSP1 SPOT							0.00	0	14,000,000
Total For WSP1							0.00	0	14,000,000
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			0.00	0	31,000,000
Total WSP2 SPOT							0.00	0	31,000,000
Total For WSP2							0.00	0	31,000,000
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP3 SPOT							0.00	0	0
Total For WSP3							0.00	0	0
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP4 SPOT							0.00	0	0
Total For WSP4							0.00	0	0
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			0.00	0	27,000,000
Total WSP5 SPOT							0.00	0	27,000,000
Total For WSP5							0.00	0	27,000,000
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z006 SPOT							0.00	0	0
Total For Z006							0.00	0	0
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Z009 SPOT							0.00	0	0
Total For Z009							0.00	0	0
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z014 SPOT							0.00	0	0
Total For Z014							0.00	0	0
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z018 SPOT							0.00	0	0
Total For Z018							0.00	0	0
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z019 SPOT							0.00	0	0
Total For Z019							0.00	0	0
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z020 SPOT							0.00	0	0
Total For Z020							0.00	0	0
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z025 SPOT							0.00	0	0
Total For Z025							0.00	0	0
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	75,000,000
Total Z071 SPOT							0.00	0	75,000,000
Total For Z071							0.00	0	75,000,000
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z083 SPOT							0.00	0	0
Total For Z083							0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA021 SPOT							0.00	0	0
Total For ZA021							0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA029 SPOT							0.00	0	0
Total For ZA029							0.00	0	0
Total for SPOT							892,334,112,187,540.00	70,008,133,749	101,727,102,038

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :							892,334,112,187,540.00	70,008,133,749	101,727,102,038
Total Futures							892,334,182,548,631.00	70,008,134,316	101,727,374,405
Total Options							0.00	0	147,462
Grand Total:							892,334,182,548,631.00	70,008,134,316	101,727,521,867