



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Interest Rates Daily MTM Report

Daily summary for: 12/09/2012

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAY On 19/09/2012 Any day expiry			8.76340	8.76340	8.50000	8.50000		10.32	0.00	0	0
Total DAAY Future									0.00	0	0
DAAY On 19/09/2012 Any day expiry	8.49	Call			0.00000	0.00000	276,844	13.89	0.00	0	0
DAAY On 19/09/2012 Any day expiry	8.49	Put			0.00000	0.00000	3,444	13.89	0.00	0	0
DAAY On 19/09/2012 Any day expiry	8.50	Call			0.00000	0.00000	267,200	13.75	0.00	0	0
DAAY On 19/09/2012 Any day expiry	8.50	Put			0.00000	0.00000	3,801	13.75	0.00	0	0
DAAY On 19/09/2012 Any day expiry	8.51	Call			0.00000	0.00000	257,595	13.62	0.00	0	0
DAAY On 19/09/2012 Any day expiry	8.51	Put			0.00000	0.00000	4,195	13.62	0.00	0	0
DAAY On 19/09/2012 Any day expiry	8.59	Call			0.00000	0.00000	182,687	12.52	0.00	0	0
DAAY On 19/09/2012 Any day expiry	8.59	Put			0.00000	0.00000	9,287	12.52	0.00	3,000	3,000
DAAY On 19/09/2012 Any day expiry	8.72	Call			0.00000	0.00000	76,398	10.73	0.00	0	0
DAAY On 19/09/2012 Any day expiry	8.72	Put			0.00000	0.00000	32,998	10.73	0.00	2,000	2,000
Total DAAY Option									0.00	5,000	5,000
Total For DAAY									0.00	5,000	5,000
DAAZ On 19/09/2012 Any day expiry			8.38790	8.38790	8.20000	8.20000		15.08	0.00	0	0
Total DAAZ Future									0.00	0	0
DAAZ On 19/09/2012 Any day expiry	8.19	Call			0.00000	0.00000	210,826	15.90	0.00	0	0
DAAZ On 19/09/2012 Any day expiry	8.19	Put			0.00000	0.00000	12,926	15.90	0.00	0	0
DAAZ On 19/09/2012 Any day expiry	8.20	Call			0.00000	0.00000	202,200	15.87	0.00	0	0
DAAZ On 19/09/2012 Any day expiry	8.20	Put			0.00000	0.00000	14,300	15.87	0.00	0	0
DAAZ On 19/09/2012 Any day expiry	8.21	Call			0.00000	0.00000	193,693	15.83	0.00	0	0
DAAZ On 19/09/2012 Any day expiry	8.21	Put			0.00000	0.00000	15,793	15.83	0.00	0	0
DAAZ On 19/09/2012 Any day expiry	8.34	Call			0.00000	0.00000	97,279	15.31	0.00	0	0
DAAZ On 19/09/2012 Any day expiry	8.34	Put			0.00000	0.00000	49,379	15.31	0.00	5,000	5,000
DAAZ On 19/09/2012 Any day expiry	8.39	Call			0.00000	0.00000	69,020	15.12	0.00	0	0
DAAZ On 19/09/2012 Any day expiry	8.39	Put			0.00000	0.00000	71,120	15.12	0.00	2,000	2,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DAAZ Option										0.00	7,000	7,000
Total For DAAZ										0.00	7,000	7,000
DAUS On 28/09/2012 Any day expiry			8.39820	8.39820	8.15270	8.15270		15.10		0.00	0	0
DAUS On 31/10/2012 Any day expiry			8.43560	8.43560	8.18910	8.18910		15.40		0.00	0	0
DAUS On 30/11/2012 Any day expiry			8.45650	8.45650	8.21560	8.21560		15.53		0.00	0	0
DAUS On 27/12/2012 Any day expiry			8.47880	8.47880	8.24160	8.24160		15.61		0.00	0	0
DAUS On 29/01/2013 Any day expiry			8.52380	8.52380	8.28110	8.28110				0.00	0	0
DAUS On 26/02/2013 Any day expiry			8.56190	8.56190	8.31450	8.31450		16.15		0.00	0	0
Total DAUS Future										0.00	0	0
DAUS On 28/09/2012 Any day expiry	7.40	Call			753.00000	0.75300	998,000	19.90		0.00	0	0
DAUS On 28/09/2012 Any day expiry	7.40	Put			0.00000	0.00000	0,000	19.90		0.00	0	0
DAUS On 28/09/2012 Any day expiry	7.72	Call			439.00000	0.43900	679,000	17.52		0.00	0	0
DAUS On 28/09/2012 Any day expiry	7.72	Put			6.00000	0.00600	1,000	17.52		0.00	0	0
DAUS On 28/09/2012 Any day expiry	7.85	Call			319.00000	0.31900	551,000	16.36		0.00	0	0
DAUS On 28/09/2012 Any day expiry	7.85	Put			16.00000	0.01600	3,000	16.36		0.00	0	7,540
DAUS On 28/09/2012 Any day expiry	8.25	Call			64.00000	0.06400	195,000	15.06		0.00	0	0
DAUS On 28/09/2012 Any day expiry	8.25	Put			161.00000	0.16100	47,000	15.06		0.00	0	0
DAUS On 28/09/2012 Any day expiry	8.51	Call			18.00000	0.01800	65,000	15.84		0.00	0	0
DAUS On 28/09/2012 Any day expiry	8.51	Put			375.00000	0.37500	177,000	15.84		0.00	0	0
DAUS On 28/09/2012 Any day expiry	8.72	Call			8.00000	0.00800	24,000	17.27		0.00	0	7,540
DAUS On 28/09/2012 Any day expiry	8.72	Put			575.00000	0.57500	346,000	17.27		0.00	0	0
DAUS On 31/10/2012 Any day expiry	8.25	Call			154.00000	0.15400	290,000	14.93		0.00	0	0
DAUS On 31/10/2012 Any day expiry	8.25	Put			215.00000	0.21500	104,000	14.93		0.00	0	0
DAUS On 31/10/2012 Any day expiry	8.51	Call			82.00000	0.08200	159,000	15.68		0.00	0	0
DAUS On 31/10/2012 Any day expiry	8.51	Put			403.00000	0.40300	233,000	15.68		0.00	0	0
DAUS On 31/10/2012 Any day expiry	8.72	Call			50.00000	0.05000	97,000	16.69		0.00	0	8,220
DAUS On 31/10/2012 Any day expiry	8.72	Put			581.00000	0.58100	381,000	16.69		0.00	0	0
DAUS On 31/10/2012 Any day expiry	7.40	Call			797.00000	0.79700	1,038,000	16.27		0.00	0	0
DAUS On 31/10/2012 Any day expiry	7.40	Put			8.00000	0.00800	2,000	16.27		0.00	0	0
DAUS On 31/10/2012 Any day expiry	7.72	Call			499.00000	0.49900	725,000	14.91		0.00	0	0
DAUS On 31/10/2012 Any day expiry	7.72	Put			30.00000	0.03000	9,000	14.91		0.00	0	0
DAUS On 31/10/2012 Any day expiry	7.85	Call			391.00000	0.39100	604,000	14.74		0.00	0	0
DAUS On 31/10/2012 Any day expiry	7.85	Put			52.00000	0.05200	18,000	14.74		0.00	0	8,220
DAUS On 30/11/2012 Any day expiry	8.72	Call			96.00000	0.09600	155,000	16.70		0.00	0	8,440
DAUS On 30/11/2012 Any day expiry	8.72	Put			600.00000	0.60000	419,000	16.70		0.00	0	0
DAUS On 30/11/2012 Any day expiry	7.72	Call			549.00000	0.54900	760,000	14.63		0.00	0	0
DAUS On 30/11/2012 Any day expiry	7.72	Put			53.00000	0.05300	24,000	14.63		0.00	0	0
DAUS On 30/11/2012 Any day expiry	7.85	Call			447.00000	0.44700	645,000	14.57		0.00	0	0
DAUS On 30/11/2012 Any day expiry	7.85	Put			81.00000	0.08100	39,000	14.57		0.00	0	8,440
DAUS On 30/11/2012 Any day expiry	8.51	Call			137.00000	0.13700	223,000	15.79		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	8.51	Put			431.00000	0.43100	277,000	15.79	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.51	Call			185.00000	0.18500	274,000	15.85	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.51	Put			453.00000	0.45300	305,000	15.85	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.72	Call			137.00000	0.13700	203,000	16.69	0.00	0	7,530
DAUS	On	27/12/2012	Any day expiry	8.72	Put			615.00000	0.61500	444,000	16.69	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	7.72	Call			594.00000	0.59400	795,000	14.58	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	7.72	Put			72.00000	0.07200	36,000	14.58	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	7.85	Call			494.00000	0.49400	684,000	14.55	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	7.85	Put			102.00000	0.10200	55,000	14.55	0.00	0	7,530
DAUS	On	29/01/2013	Any day expiry	8.72	Call			0.00000	0.00000	0,000		0.00	0	6,625
DAUS	On	29/01/2013	Any day expiry	8.72	Put			439.00000	0.43900	196,000		0.00	0	0
DAUS	On	29/01/2013	Any day expiry	8.60	Call			0.00000	0.00000	0,000		0.00	0	0
DAUS	On	29/01/2013	Any day expiry	8.60	Put			319.00000	0.31900	76,000		0.00	0	0
DAUS	On	29/01/2013	Any day expiry	8.61	Call			0.00000	0.00000	0,000		0.00	0	0
DAUS	On	29/01/2013	Any day expiry	8.61	Put			329.00000	0.32900	86,000		0.00	0	0
DAUS	On	29/01/2013	Any day expiry	8.62	Call			0.00000	0.00000	0,000		0.00	0	0
DAUS	On	29/01/2013	Any day expiry	8.62	Put			339.00000	0.33900	96,000		0.00	0	0
DAUS	On	29/01/2013	Any day expiry	7.85	Call			431.00000	0.43100	674,000		0.00	0	0
DAUS	On	29/01/2013	Any day expiry	7.85	Put			0.00000	0.00000	0,000		0.00	0	6,625
DAUS	On	26/02/2013	Any day expiry	8.61	Call			260.00000	0.26000	355,000	16.37	0.00	0	0
DAUS	On	26/02/2013	Any day expiry	8.61	Put			556.00000	0.55600	403,000	16.37	0.00	0	0
DAUS	On	26/02/2013	Any day expiry	8.62	Call			257.00000	0.25700	352,000	16.41	0.00	0	0
DAUS	On	26/02/2013	Any day expiry	8.62	Put			563.00000	0.56300	410,000	16.41	0.00	0	0
DAUS	On	26/02/2013	Any day expiry	8.72	Call			232.00000	0.23200	317,000	16.77	0.00	0	6,245
DAUS	On	26/02/2013	Any day expiry	8.72	Put			638.00000	0.63800	475,000	16.77	0.00	0	0
DAUS	On	26/02/2013	Any day expiry	7.85	Call			605.00000	0.60500	797,000	14.63	0.00	0	0
DAUS	On	26/02/2013	Any day expiry	7.85	Put			141.00000	0.14100	85,000	14.63	0.00	0	6,245
DAUS	On	26/02/2013	Any day expiry	8.60	Call			263.00000	0.26300	359,000	16.33	0.00	0	0
DAUS	On	26/02/2013	Any day expiry	8.60	Put			549.00000	0.54900	397,000	16.33	0.00	0	0
Total DAUS Option												0.00	0	89,200
Total For DAUS												0.00	0	89,200
Total for Any day expiry												0.00	12,000	101,200
2025	On	01/11/2012	Bond Future			106.92147	106.92147	106.92841	106.92841			0.00	0	4,417
Total 2025 Future												0.00	0	4,417
2025	On	01/11/2012	Bond Future	99.99	Call			6,938.41000	6.93841	6,931,470		0.00	0	0
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0,000		0.00	0	0
2025	On	01/11/2012	Bond Future	100.00	Call			6,928.41000	6.92841	6,921,470		0.00	0	0
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0,000		0.00	0	0
2025	On	01/11/2012	Bond Future	100.01	Call			6,918.41000	6.91841	6,911,470		0.00	0	0
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 2025 Option										0.00	0	0
Total For 2025										0.00	0	4,417
2038 On 01/11/2012 Bond Future			105.80377	105.80377	105.60166	105.60166				0.00	0	0
Total 2038 Future										0.00	0	0
2038 On 01/11/2012 Bond Future	98.99	Call			6,611.66000	6,611.66	6,813,770			0.00	0	0
2038 On 01/11/2012 Bond Future	98.99	Put			0.00000	0.00000	0,000			0.00	0	0
2038 On 01/11/2012 Bond Future	99.00	Call			6,601.66000	6,601.66	6,803,770			0.00	0	0
2038 On 01/11/2012 Bond Future	99.00	Put			0.00000	0.00000	0,000			0.00	0	0
2038 On 01/11/2012 Bond Future	99.01	Call			6,591.66000	6,591.66	6,793,770			0.00	0	0
2038 On 01/11/2012 Bond Future	99.01	Put			0.00000	0.00000	0,000			0.00	0	0
Total 2038 Option										0.00	0	0
Total For 2038										0.00	0	0
2050 On 01/11/2012 Bond Future			113.80094	113.80094	112.37576	112.37576				0.00	0	0
Total 2050 Future										0.00	0	0
2050 On 01/11/2012 Bond Future	103.99	Call			8,385.76000	8,385.76	9,810,940			0.00	0	0
2050 On 01/11/2012 Bond Future	103.99	Put			0.00000	0.00000	0,000			0.00	0	0
2050 On 01/11/2012 Bond Future	104.00	Call			8,375.76000	8,375.76	9,800,940			0.00	0	0
2050 On 01/11/2012 Bond Future	104.00	Put			0.00000	0.00000	0,000			0.00	0	0
2050 On 01/11/2012 Bond Future	104.01	Call			8,365.76000	8,365.76	9,790,940			0.00	0	0
2050 On 01/11/2012 Bond Future	104.01	Put			0.00000	0.00000	0,000			0.00	0	0
Total 2050 Option										0.00	0	0
Total For 2050										0.00	0	0
EL28 On 01/11/2012 Bond Future			109.54157	109.54157	108.83472	108.83472				0.00	0	0
Total EL28 Future										0.00	0	0
EL28 On 01/11/2012 Bond Future	105.99	Call			2,844.72000	2,844.72	3,551,570			0.00	0	0
EL28 On 01/11/2012 Bond Future	105.99	Put			0.00000	0.00000	0,000			0.00	0	0
EL28 On 01/11/2012 Bond Future	106.00	Call			2,834.72000	2,834.72	3,541,570			0.00	0	0
EL28 On 01/11/2012 Bond Future	106.00	Put			0.00000	0.00000	0,000			0.00	0	0
EL28 On 01/11/2012 Bond Future	106.01	Call			2,824.72000	2,824.72	3,531,570			0.00	0	0
EL28 On 01/11/2012 Bond Future	106.01	Put			0.00000	0.00000	0,000			0.00	0	0
Total EL28 Option										0.00	0	0
Total For EL28										0.00	0	0
ES33 On 01/11/2012 Bond Future			8.76335	89.05446	8.64926	90.04610				0.00	0	303
ES33 On 07/02/2013 Bond Future			8.86400	90.28901	8.74619	91.29388				0.00	0	0
Total ES33 Future										0.00	0	303
ES33 On 01/11/2012 Bond Future	9.20	Call			4,633.21000	4,633.21	3,641,570			0.00	0	0
ES33 On 01/11/2012 Bond Future	9.20	Put			0.00000	0.00000	0,000			0.00	0	0
ES33 On 07/02/2013 Bond Future	8.54	Call			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/02/2013 Bond Future	8.54	Put			1,802.05000	1.80205	2,806,920		0.00	0	0
ES33 On 07/02/2013 Bond Future	8.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 07/02/2013 Bond Future	8.55	Put			1,713.36000	1.71336	2,718,230		0.00	0	0
ES33 On 07/02/2013 Bond Future	8.56	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 07/02/2013 Bond Future	8.56	Put			1,624.80000	1.62480	2,629,670		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	303
R023 On 01/11/2012 Bond Future			7.01382	106.76015	6.91379	107.51438			0.00	0	1,049
R023 On 07/02/2013 Bond Future			7.08619	108.24017	6.98222	109.00423			0.00	0	0
R023 On 02/05/2013 Bond Future			7.14117	105.66007	7.03355	106.43441			0.00	0	0
Total R023 Future									0.00	0	1,049
R023 On 01/11/2012 Bond Future	7.04	Call			950.49000	0.95049	196,260		0.00	0	0
R023 On 01/11/2012 Bond Future	7.04	Put			0.00000	0.00000	0,000		0.00	0	0
R023 On 01/11/2012 Bond Future	7.05	Call			1,025.33000	1.02533	271,100		0.00	0	0
R023 On 01/11/2012 Bond Future	7.05	Put			0.00000	0.00000	0,000		0.00	0	0
R023 On 01/11/2012 Bond Future	7.06	Call			1,100.10000	1.10010	345,870		0.00	0	0
R023 On 01/11/2012 Bond Future	7.06	Put			0.00000	0.00000	0,000		0.00	0	0
R023 On 07/02/2013 Bond Future	7.04	Call			425.50000	0.42550	0,000		0.00	0	0
R023 On 07/02/2013 Bond Future	7.04	Put			0.00000	0.00000	338,560		0.00	0	0
R023 On 07/02/2013 Bond Future	7.05	Call			498.92000	0.49892	0,000		0.00	0	0
R023 On 07/02/2013 Bond Future	7.05	Put			0.00000	0.00000	265,140		0.00	0	0
R023 On 07/02/2013 Bond Future	7.06	Call			572.27000	0.57227	0,000		0.00	0	0
R023 On 07/02/2013 Bond Future	7.06	Put			0.00000	0.00000	191,790		0.00	0	0
R023 On 02/05/2013 Bond Future	7.04	Call			46.61000	0.04661	0,000		0.00	0	0
R023 On 02/05/2013 Bond Future	7.04	Put			0.00000	0.00000	727,730		0.00	0	0
R023 On 02/05/2013 Bond Future	7.05	Call			118.83000	0.11883	0,000		0.00	0	0
R023 On 02/05/2013 Bond Future	7.05	Put			0.00000	0.00000	655,510		0.00	0	0
R023 On 02/05/2013 Bond Future	7.06	Call			190.99000	0.19099	0,000		0.00	0	0
R023 On 02/05/2013 Bond Future	7.06	Put			0.00000	0.00000	583,350		0.00	0	0
Total R023 Option									0.00	0	0
Total For R023									0.00	0	1,049
R157 On 01/11/2012 Bond Future			5.49538	122.81648	5.36914	123.18935		2.12	0.00	0	15,680
R157 On 07/02/2013 Bond Future			5.53791	124.51907	5.39634	124.89639		2.02	0.00	0	100
R157 On 02/05/2013 Bond Future			5.55316	119.25080	5.39527	119.63373		2.09	0.00	0	0
Total R157 Future									0.00	0	15,780
R157 On 01/11/2012 Bond Future	5.78	Call			1,276.69000	1.27669	945,630	2.19	0.00	0	5,630
R157 On 01/11/2012 Bond Future	5.78	Put			68.50000	0.06850	110,310	2.19	0.00	0	0
R157 On 01/11/2012 Bond Future	6.24	Call			2,546.92000	2.54692	2,176,620	2.30	0.00	0	0
R157 On 01/11/2012 Bond Future	6.24	Put			4.21000	0.00421	6,780	2.30	0.00	0	0
R157 On 07/02/2013 Bond Future	6.28	Call			2,401.17000	2.40117	2,059,580	2.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R157	On	07/02/2013	Bond Future	6.28	Put			70.91000	0.07091	106,640	2.17	0.00	0	0	
R157	On	02/05/2013	Bond Future	5.34	Call			762.07000	0.76207	569,390	2.11	0.00	0	0	
R157	On	02/05/2013	Bond Future	5.34	Put			896.50000	0.89650	1,086,750	2.11	0.00	0	0	
R157	On	02/05/2013	Bond Future	5.35	Call			773.20000	0.77320	578,690	2.11	0.00	0	0	
R157	On	02/05/2013	Bond Future	5.35	Put			883.29000	0.88329	1,071,710	2.11	0.00	0	0	
R157	On	02/05/2013	Bond Future	5.36	Call			784.45000	0.78445	588,110	2.11	0.00	0	0	
R157	On	02/05/2013	Bond Future	5.36	Put			870.21000	0.87021	1,056,800	2.11	0.00	0	0	
Total R157 Option												0.00	0	5,630	
Total For R157												0.00	0	21,410	
R186	On	01/11/2012	Bond Future			7.43609	130.45139	7.31598	131.68722			11.22	130,451.39	1	35,666
R186	On	07/02/2013	Bond Future			7.51159	126.97020	7.38724	128.22235			12.18	0.00	0	1,750
R186	On	02/05/2013	Bond Future			7.57401	128.53448	7.44569	129.80306			12.02	0.00	0	0
Total R186 Future												130,451.39	1	37,416	
R186	On	01/11/2012	Bond Future	7.82	Call			5,665.88000	5.66588	4,642,940	11.67	0.00	0	1,858	
R186	On	01/11/2012	Bond Future	7.82	Put			590.89000	0.59089	803,780	11.67	0.00	0	0	
R186	On	01/11/2012	Bond Future	8.00	Call			7,151.97000	7.15197	6,046,860	11.81	0.00	0	0	
R186	On	01/11/2012	Bond Future	8.00	Put			333.46000	0.33346	464,180	11.81	0.00	0	0	
R186	On	01/11/2012	Bond Future	8.50	Call			11,534.70000	11.53470	10,316,410	12.00	0.00	0	0	
R186	On	01/11/2012	Bond Future	8.50	Put			53.91000	0.05391	71,450	12.00	0.00	0	0	
R186	On	01/11/2012	Bond Future	8.82	Call			14,343.03000	14.34303	13,110,910	12.00	0.00	0	0	
R186	On	01/11/2012	Bond Future	8.82	Put			12.07000	0.01207	15,780	12.00	0.00	0	1,858	
R186	On	07/02/2013	Bond Future	8.47	Call			11,180.17000	11.18017	10,090,960	12.90	0.00	0	0	
R186	On	07/02/2013	Bond Future	8.47	Put			837.07000	0.83707	1,000,010	12.90	0.00	0	0	
R186	On	07/02/2013	Bond Future	7.00	Call			2,299.20000	2.29920	1,828,310	11.88	0.00	0	10,300	
R186	On	07/02/2013	Bond Future	7.00	Put			6,312.26000	6.31226	7,093,520	11.88	0.00	0	0	
R186	On	07/02/2013	Bond Future	7.25	Call			3,336.12000	3.33612	2,734,680	12.03	0.00	0	670	
R186	On	07/02/2013	Bond Future	7.25	Put			4,738.45000	4.73845	5,389,160	12.03	0.00	0	0	
R186	On	02/05/2013	Bond Future	7.41	Call			4,883.14000	4.88314	4,173,170	12.02	0.00	0	0	
R186	On	02/05/2013	Bond Future	7.41	Put			5,239.18000	5.23918	5,797,790	12.02	0.00	0	0	
R186	On	02/05/2013	Bond Future	7.39	Call			4,789.83000	4.78983	4,087,950	12.02	0.00	0	0	
R186	On	02/05/2013	Bond Future	7.39	Put			5,346.00000	5.34600	5,912,700	12.02	0.00	0	0	
R186	On	02/05/2013	Bond Future	7.40	Call			4,836.36000	4.83636	4,130,430	12.02	0.00	0	0	
R186	On	02/05/2013	Bond Future	7.40	Put			5,292.41000	5.29241	5,855,060	12.02	0.00	0	0	
Total R186 Option												0.00	0	14,686	
Total For R186												130,451.39	1	52,102	
R189	On	01/11/2012	Bond Future			213.47337	213.47337	213.50238	213.50238			0.00	0	0	
Total R189 Future												0.00	0	0	
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0,000		0.00	0	0	
R189	On	01/11/2012	Bond Future	218.99	Put			5,487.62000	5.48762	5,516,630		0.00	0	0	
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0,000		0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/11/2012	Bond Future	219.00	Put			5,497.62000	5.49762	5,526,630		0.00	0	0
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0,000		0.00	0	0
R189	On	01/11/2012	Bond Future	219.01	Put			5,507.62000	5.50762	5,536,630		0.00	0	0
Total R189 Option												0.00	0	0
Total For R189												0.00	0	0
R197	On	01/11/2012	Bond Future			273.54353	273.54353	273.80533	273.80533			0.00	0	6,268
Total R197 Future												0.00	0	6,268
R197	On	01/11/2012	Bond Future	266.99	Call			6,815.33000	6.81533	6,553,530		0.00	0	0
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/11/2012	Bond Future	267.00	Call			6,805.33000	6.80533	6,543,530		0.00	0	0
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/11/2012	Bond Future	267.01	Call			6,795.33000	6.79533	6,533,530		0.00	0	0
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	6,268
R201	On	01/11/2012	Bond Future			4.93852	110.88256	4.80835	111.15508		1.40	0.00	0	1,560
R201	On	07/02/2013	Bond Future			4.89863	108.01168	4.74835	108.28733		1.34	0.00	0	0
R201	On	02/05/2013	Bond Future			4.82543	109.34237	4.65167	109.62229		1.24	0.00	0	0
Total R201 Future												0.00	0	1,560
R201	On	01/11/2012	Bond Future	5.11	Call			684.18000	0.68418	460,540	1.47	0.00	0	0
R201	On	01/11/2012	Bond Future	5.11	Put			54.02000	0.05402	102,900	1.47	0.00	0	0
R201	On	07/02/2013	Bond Future	4.98	Call			628.77000	0.62877	456,660	1.38	0.00	0	0
R201	On	07/02/2013	Bond Future	4.98	Put			204.26000	0.20426	307,800	1.38	0.00	0	0
R201	On	02/05/2013	Bond Future	4.04	Call			122.87000	0.12287	80,360	1.33	0.00	0	0
R201	On	02/05/2013	Bond Future	4.04	Put			1,116.16000	1.11616	1,353,570	1.33	0.00	0	0
R201	On	02/05/2013	Bond Future	4.05	Call			125.79000	0.12579	82,400	1.32	0.00	0	0
R201	On	02/05/2013	Bond Future	4.05	Put			1,102.75000	1.10275	1,339,280	1.32	0.00	0	0
R201	On	02/05/2013	Bond Future	4.06	Call			128.78000	0.12878	84,490	1.32	0.00	0	0
R201	On	02/05/2013	Bond Future	4.06	Put			1,089.40000	1.08940	1,325,030	1.32	0.00	0	0
Total R201 Option												0.00	0	0
Total For R201												0.00	0	1,560
R202	On	01/11/2012	Bond Future			203.37102	203.37102	202.26480	202.26480			0.00	0	49,424
Total R202 Future												0.00	0	49,424
R202	On	01/11/2012	Bond Future	191.99	Call			10,274.80000	10.27480	11,381,020		0.00	0	0
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/11/2012	Bond Future	192.00	Call			10,264.80000	10.26480	11,371,020		0.00	0	0
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/11/2012	Bond Future	192.01	Call			10,254.80000	10.25480	11,361,020		0.00	0	0
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R202 Option										0.00	0	0
Total For R202										0.00	0	49,424
R203 On 01/11/2012 Bond Future			5.95447	110.73143	5.83160	111.27420		4.45		0.00	0	4,688
R203 On 07/02/2013 Bond Future			6.01148	112.26647	5.88000	112.81614		4.30		0.00	0	11,310
R203 On 02/05/2013 Bond Future			6.04952	109.49251	5.90959	110.04980		4.54		0.00	0	8
Total R203 Future										0.00	0	16,006
R203 On 01/11/2012 Bond Future	6.87	Call			4,493.78000	4.49378	3,954,530	4.63		0.00	0	0
R203 On 01/11/2012 Bond Future	6.87	Put			8.02000	0.00802	11,540	4.63		0.00	0	0
R203 On 07/02/2013 Bond Future	6.11	Call			1,825.38000	1.82538	1,454,740	4.35		0.00	0	12,600
R203 On 07/02/2013 Bond Future	6.11	Put			866.05000	0.86605	1,045,080	4.35		0.00	0	0
R203 On 07/02/2013 Bond Future	6.65	Call			3,488.82000	3.48882	3,010,330	4.61		0.00	0	0
R203 On 07/02/2013 Bond Future	6.65	Put			317.26000	0.31726	388,440	4.61		0.00	0	30,250
R203 On 07/02/2013 Bond Future	6.94	Call			4,511.38000	4.51138	4,001,130	4.75		0.00	0	0
R203 On 07/02/2013 Bond Future	6.94	Put			174.55000	0.17455	213,970	4.75		0.00	0	0
R203 On 02/05/2013 Bond Future	5.91	Call			1,633.24000	1.63324	1,324,010	4.54		0.00	0	0
R203 On 02/05/2013 Bond Future	5.91	Put			1,631.60000	1.63160	1,879,660	4.54		0.00	0	0
R203 On 02/05/2013 Bond Future	5.89	Call			1,594.16000	1.59416	1,289,370	4.54		0.00	0	0
R203 On 02/05/2013 Bond Future	5.89	Put			1,672.46000	1.67246	1,924,960	4.54		0.00	0	0
R203 On 02/05/2013 Bond Future	5.90	Call			1,613.62000	1.61362	1,306,620	4.54		0.00	0	0
R203 On 02/05/2013 Bond Future	5.90	Put			1,651.94000	1.65194	1,902,230	4.54		0.00	0	0
Total R203 Option										0.00	0	42,850
Total For R203										0.00	0	58,856
R204 On 01/11/2012 Bond Future			6.26225	111.73118	6.14032	112.37823		5.69		0.00	0	3,741
R204 On 07/02/2013 Bond Future			6.32348	109.24989	6.19464	109.90524		5.90		0.00	0	3,000
R204 On 02/05/2013 Bond Future			6.37156	110.59584	6.23595	111.26013		5.90		0.00	0	0
Total R204 Future										0.00	0	6,741
R204 On 01/11/2012 Bond Future	7.22	Call			5,582.86000	5.58286	4,941,740	6.02		0.00	0	0
R204 On 01/11/2012 Bond Future	7.22	Put			13.54000	0.01354	19,470	6.02		0.00	0	0
R204 On 07/02/2013 Bond Future	7.29	Call			5,664.76000	5.66476	5,064,010	6.38		0.00	0	0
R204 On 07/02/2013 Bond Future	7.29	Put			244.58000	0.24458	299,180	6.38		0.00	0	0
R204 On 02/05/2013 Bond Future	6.29	Call			2,266.40000	2.26640	1,895,040	5.93		0.00	0	0
R204 On 02/05/2013 Bond Future	6.29	Put			2,001.03000	2.00103	2,293,960	5.93		0.00	0	0
R204 On 02/05/2013 Bond Future	6.30	Call			2,293.97000	2.29397	1,920,150	5.93		0.00	0	0
R204 On 02/05/2013 Bond Future	6.30	Put			1,979.59000	1.97959	2,270,060	5.93		0.00	0	0
R204 On 02/05/2013 Bond Future	6.31	Call			2,321.70000	2.32170	1,945,430	5.94		0.00	0	0
R204 On 02/05/2013 Bond Future	6.31	Put			1,958.34000	1.95834	2,246,360	5.94		0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	6,741
R206 On 01/11/2012 Bond Future			5.08816	105.06387	4.95182	105.22296		1.00		0.00	0	1,120

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future			5.05051	102.75539	4.87355	102.91606		1.00	0.00	0	0
R206	On	02/05/2013	Bond Future			4.94823	104.02139	4.70919	104.18486		1.00	0.00	0	0
Total R206 Future												0.00	0	1,120
R206	On	01/11/2012	Bond Future	5.05	Call			220.74000	0.22074	133,930	1.00	0.00	0	0
R206	On	01/11/2012	Bond Future	5.05	Put			106.14000	0.10614	178,420	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	4.76	Call			214.03000	0.21403	150,320	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	4.76	Put			317.33000	0.31733	414,290	1.00	0.00	0	0
R206	On	02/05/2013	Bond Future	3.39	Call			58.64000	0.05864	38,920	1.00	0.00	0	0
R206	On	02/05/2013	Bond Future	3.39	Put			968.97000	0.96897	1,112,720	1.00	0.00	0	0
R206	On	02/05/2013	Bond Future	3.40	Call			59.60000	0.05960	39,600	1.00	0.00	0	0
R206	On	02/05/2013	Bond Future	3.40	Put			962.98000	0.96298	1,106,450	1.00	0.00	0	0
R206	On	02/05/2013	Bond Future	3.41	Call			60.58000	0.06058	40,300	1.00	0.00	0	0
R206	On	02/05/2013	Bond Future	3.41	Put			957.01000	0.95701	1,100,200	1.00	0.00	0	0
Total R206 Option												0.00	0	0
Total For R206												0.00	0	1,120
R207	On	01/11/2012	Bond Future			6.51378	106.40597	6.39756	107.08457		6.83	0.00	0	19,118
R207	On	07/02/2013	Bond Future			6.57812	104.24164	6.45619	104.92899		7.28	0.00	0	0
R207	On	02/05/2013	Bond Future			6.63188	105.52591	6.50440	106.22261		7.13	0.00	0	0
Total R207 Future												0.00	0	19,118
R207	On	01/11/2012	Bond Future	7.58	Call			6,672.27000	6.67227	5,997,530	7.41	0.00	0	0
R207	On	01/11/2012	Bond Future	7.58	Put			14.03000	0.01403	17,890	7.41	0.00	0	0
R207	On	07/02/2013	Bond Future	7.66	Call			6,788.58000	6.78858	6,149,940	7.69	0.00	0	0
R207	On	07/02/2013	Bond Future	7.66	Put			239.98000	0.23998	288,690	7.69	0.00	0	0
R207	On	02/05/2013	Bond Future	6.44	Call			2,303.02000	2.30302	1,917,330	7.14	0.00	0	0
R207	On	02/05/2013	Bond Future	6.44	Put			2,657.16000	2.65716	2,968,170	7.14	0.00	0	0
R207	On	02/05/2013	Bond Future	6.45	Call			2,328.78000	2.32878	1,940,220	7.13	0.00	0	0
R207	On	02/05/2013	Bond Future	6.45	Put			2,627.83000	2.62783	2,935,970	7.13	0.00	0	0
R207	On	02/05/2013	Bond Future	6.46	Call			2,354.70000	2.35470	1,963,290	7.13	0.00	0	0
R207	On	02/05/2013	Bond Future	6.46	Put			2,598.70000	2.59870	2,903,990	7.13	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	19,118
R208	On	01/11/2012	Bond Future			6.68514	101.08889	6.59491	101.66526		8.11	0.00	0	9,342
R208	On	07/02/2013	Bond Future			6.75040	102.49021	6.65628	103.07396		8.43	0.00	0	2,300
R208	On	02/05/2013	Bond Future			6.80202	100.35943	6.70413	100.95122		8.50	0.00	0	0
Total R208 Future												0.00	0	11,642
R208	On	01/11/2012	Bond Future	6.81	Call			2,079.15000	2.07915	1,670,690	8.31	0.00	0	0
R208	On	01/11/2012	Bond Future	6.81	Put			711.90000	0.71190	879,810	8.31	0.00	0	0
R208	On	01/11/2012	Bond Future	7.50	Call			5,662.22000	5.66222	5,103,280	8.75	0.00	0	0
R208	On	01/11/2012	Bond Future	7.50	Put			61.37000	0.06137	78,800	8.75	0.00	0	12,250

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	7.70	Call			6,811.57000	6.81157	6,239,650	8.75	0.00	0	0
R208	On	01/11/2012	Bond Future	7.70	Put			25.70000	0.02570	30,150	8.75	0.00	0	0
R208	On	07/02/2013	Bond Future	6.00	Call			709.47000	0.70947	553,390	8.06	0.00	0	12,250
R208	On	07/02/2013	Bond Future	6.00	Put			4,899.02000	4.89902	5,326,690	8.06	0.00	0	0
R208	On	07/02/2013	Bond Future	7.78	Call			7,055.76000	7.05576	6,522,120	8.94	0.00	0	0
R208	On	07/02/2013	Bond Future	7.78	Put			352.44000	0.35244	402,550	8.94	0.00	0	0
R208	On	02/05/2013	Bond Future	6.65	Call			2,633.61000	2.63361	2,290,670	8.50	0.00	0	0
R208	On	02/05/2013	Bond Future	6.65	Put			2,962.71000	2.96271	3,211,560	8.50	0.00	0	0
R208	On	02/05/2013	Bond Future	6.66	Call			2,662.18000	2.66218	2,317,150	8.50	0.00	0	0
R208	On	02/05/2013	Bond Future	6.66	Put			2,930.39000	2.93039	3,177,150	8.50	0.00	0	0
R208	On	02/05/2013	Bond Future	6.64	Call			2,605.22000	2.60522	2,264,380	8.50	0.00	0	0
R208	On	02/05/2013	Bond Future	6.64	Put			2,995.27000	2.99527	3,246,220	8.50	0.00	0	0
Total R208 Option												0.00	0	24,500
Total For R208												0.00	0	36,142
R209	On	01/11/2012	Bond Future			8.16065	80.81523	8.04101	81.87300		17.11	0.00	0	7,349
R209	On	07/02/2013	Bond Future			8.23430	81.93551	8.11124	83.00751		17.93	0.00	0	0
R209	On	02/05/2013	Bond Future			8.29486	79.80294	8.16868	80.88877		18.52	0.00	0	0
Total R209 Future												0.00	0	7,349
R209	On	01/11/2012	Bond Future	8.99	Call			8,004.87000	8.00487	7,012,080	18.19	0.00	0	0
R209	On	01/11/2012	Bond Future	8.99	Put			171.67000	0.17167	236,650	18.19	0.00	0	0
R209	On	07/02/2013	Bond Future	9.06	Call			8,840.33000	8.84033	7,997,140	18.93	0.00	0	0
R209	On	07/02/2013	Bond Future	9.06	Put			1,117.13000	1.11713	1,345,940	18.93	0.00	0	0
R209	On	02/05/2013	Bond Future	7.99	Call			4,107.71000	4.10771	3,558,050	18.51	0.00	0	0
R209	On	02/05/2013	Bond Future	7.99	Put			5,685.05000	5.68505	6,221,220	18.51	0.00	0	0
R209	On	02/05/2013	Bond Future	8.00	Call			4,145.62000	4.14562	3,592,510	18.51	0.00	0	0
R209	On	02/05/2013	Bond Future	8.00	Put			5,633.43000	5.63343	6,166,150	18.51	0.00	0	0
R209	On	02/05/2013	Bond Future	8.01	Call			4,183.47000	4.18347	3,627,170	18.51	0.00	0	0
R209	On	02/05/2013	Bond Future	8.01	Put			5,581.90000	5.58190	6,111,430	18.51	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												0.00	0	7,349
R210	On	01/11/2012	Bond Future			154.48617	154.48617	154.49309	154.49309			0.00	0	3,414
Total R210 Future												0.00	0	3,414
R210	On	01/11/2012	Bond Future	144.99	Call			9,503.09000	9.50309	9,496,170		0.00	0	0
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/11/2012	Bond Future	145.00	Call			9,493.09000	9.49309	9,486,170		0.00	0	0
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/11/2012	Bond Future	145.01	Call			9,483.09000	9.48309	9,476,170		0.00	0	0
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R210									0.00	0	3,414
R211 On 01/11/2012 Bond Future			122.28476	122.28476	122.30236	122.30236			0.00	0	703
Total R211 Future									0.00	0	703
R211 On 01/11/2012 Bond Future	121.99	Call			312.36000	0.31236	294,760		0.00	0	0
R211 On 01/11/2012 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 01/11/2012 Bond Future	122.00	Call			302.36000	0.30236	284,760		0.00	0	0
R211 On 01/11/2012 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 01/11/2012 Bond Future	122.01	Call			292.36000	0.29236	274,760		0.00	0	0
R211 On 01/11/2012 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option									0.00	0	0
Total For R211									0.00	0	703
R212 On 01/11/2012 Bond Future			125.61892	125.61892	125.68033	125.68033			0.00	0	5,084
Total R212 Future									0.00	0	5,084
R212 On 01/11/2012 Bond Future	121.99	Call			3,690.33000	3.69033	3,628,920		0.00	0	0
R212 On 01/11/2012 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 01/11/2012 Bond Future	122.00	Call			3,680.33000	3.68033	3,618,920		0.00	0	0
R212 On 01/11/2012 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 01/11/2012 Bond Future	122.01	Call			3,670.33000	3.67033	3,608,920		0.00	0	0
R212 On 01/11/2012 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	5,084
R213 On 01/11/2012 Bond Future			7.95240	92.17444	7.81238	93.43642		14.84	0.00	0	5,142
R213 On 07/02/2013 Bond Future			8.03050	93.45227	7.88617	94.73118		15.54	0.00	0	0
R213 On 02/05/2013 Bond Future			8.09176	91.06872	7.94360	92.36413		16.01	0.00	0	0
Total R213 Future									0.00	0	5,142
R213 On 01/11/2012 Bond Future	7.75	Call			1,845.50000	1.84550	1,252,910	14.84	0.00	0	140
R213 On 01/11/2012 Bond Future	7.75	Put			2,415.91000	2.41591	3,085,300	14.84	0.00	0	0
R213 On 01/11/2012 Bond Future	8.81	Call			8,600.59000	8.60059	7,399,480	15.82	0.00	0	0
R213 On 01/11/2012 Bond Future	8.81	Put			133.25000	0.13325	194,120	15.82	0.00	0	0
R213 On 07/02/2013 Bond Future	8.90	Call			9,437.65000	9.43765	8,366,670	16.34	0.00	0	0
R213 On 07/02/2013 Bond Future	8.90	Put			978.55000	0.97855	1,186,480	16.34	0.00	0	0
R213 On 02/05/2013 Bond Future	7.84	Call			4,354.72000	4.35472	3,663,150	16.00	0.00	0	0
R213 On 02/05/2013 Bond Future	7.84	Put			5,276.62000	5.27662	5,880,460	16.00	0.00	0	0
R213 On 02/05/2013 Bond Future	7.85	Call			4,394.60000	4.39460	3,699,150	16.00	0.00	0	0
R213 On 02/05/2013 Bond Future	7.85	Put			5,226.93000	5.22693	5,826,890	16.00	0.00	0	0
R213 On 02/05/2013 Bond Future	7.86	Call			4,434.69000	4.43469	3,735,350	16.00	0.00	0	0
R213 On 02/05/2013 Bond Future	7.86	Put			5,177.57000	5.17757	5,773,640	16.00	0.00	0	0
Total R213 Option									0.00	0	140
Total For R213									0.00	0	5,282

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/11/2012	Bond Future			8.16982	82.86635	8.05010	83.99327			0.00	0	1,714
Total R214 Future												0.00	0	1,714
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	01/11/2012	Bond Future	7.99	Put			575.38000	0.57538	1,702,300		0.00	0	0
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	01/11/2012	Bond Future	8.00	Put			479.19000	0.47919	1,606,110		0.00	0	0
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	01/11/2012	Bond Future	8.01	Put			383.18000	0.38318	1,510,100		0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	1,714
Total for Bond												130,451.39	1	282,056
CF CAN	On	17/09/2012	Can-Do Future			0.00030	0.00030	0.02920	0.02920			0.00	0	11,120
Total CF CANDO CABE Future												0.00	0	11,120
Total For CF CANDO CABE												0.00	0	11,120
CF CAN	On	17/09/2012	Can-Do Future			0.12810	0.12810	0.00470	0.00470			0.00	0	7,100
Total CF CANDO CABF Future												0.00	0	7,100
Total For CF CANDO CABF												0.00	0	7,100
CF CAN	On	17/09/2012	Can-Do Future			0.02450	0.02450	0.17200	0.17200			0.00	0	14,700
Total CF CANDO CABG Future												0.00	0	14,700
Total For CF CANDO CABG												0.00	0	14,700
CF CAN	On	17/09/2012	Can-Do Future			0.00860	0.00860	0.00080	0.00080			0.00	0	8,000
Total CF CANDO CABH Future												0.00	0	8,000
Total For CF CANDO CABH												0.00	0	8,000
CF CAN	On	17/09/2012	Can-Do Future			0.00010	0.00010	0.01230	0.01230			0.00	0	12,800
Total CF CANDO CABI Future												0.00	0	12,800
Total For CF CANDO CABI												0.00	0	12,800
CF CAN	On	17/09/2012	Can-Do Future			0.30530	0.30530	0.03500	0.03500			0.00	0	4,800
Total CF CANDO CABJ Future												0.00	0	4,800
Total For CF CANDO CABJ												0.00	0	4,800
CF CAN	On	14/12/2012	Can-Do Future			0.11490	0.11490	0.06940	0.06940			0.00	0	7,000
Total CF CANDO CABM Future												0.00	0	7,000
Total For CF CANDO CABM												0.00	0	7,000
CF CAN	On	14/12/2012	Can-Do Future			0.10940	0.10940	0.08170	0.08170			0.00	0	14,500
Total CF CANDO CABN Future												0.00	0	14,500
Total For CF CANDO CABN												0.00	0	14,500
CF CAN	On	14/12/2012	Can-Do Future			0.04960	0.04960	0.07990	0.07990			0.00	0	14,500
Total CF CANDO CABO Future												0.00	0	14,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CF CANDO CABO										0.00	0	14,500
CF CA# On 14/12/2012 Can-Do Future			0.04600	0.04600	0.12700	0.12700				0.00	0	3,700
Total CF CANDO CABP Future										0.00	0	3,700
Total For CF CANDO CABP										0.00	0	3,700
CF CA# On 14/12/2012 Can-Do Future			0.16110	0.16110	0.11440	0.11440				0.00	0	3,700
Total CF CANDO CABR Future										0.00	0	3,700
Total For CF CANDO CABR										0.00	0	3,700
CF CA# On 14/12/2012 Can-Do Future			0.04030	0.04030	0.09580	0.09580				0.00	0	4,600
Total CF CANDO CABS Future										0.00	0	4,600
Total For CF CANDO CABS										0.00	0	4,600
CF CA# On 14/12/2012 Can-Do Future			0.14790	0.14790	0.11060	0.11060				0.00	0	4,600
Total CF CANDO CABT Future										0.00	0	4,600
Total For CF CANDO CABT										0.00	0	4,600
CF CA# On 14/12/2012 Can-Do Future			0.06990	0.06990	0.05090	0.05090				0.00	0	32,250
Total CF CANDO CABX Future										0.00	0	32,250
Total For CF CANDO CABX										0.00	0	32,250
Total for Can-Do Future										0.00	0	143,370
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR03/R157 Future										0.00	0	0
Total For AIR03/R157										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	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	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	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	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	100.00000	100.00000				0.00	0	0
Total R157 Future										0.00	0	0
Total For R157										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	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	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	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/R On 21/12/2026 Price Contribution			100.00000	100.00000	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/R On 21/12/2026 Price Contribution			100.00000	100.00000	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	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	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	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	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	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	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	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/R On 21/12/2018 Price Contribution			100.00000	100.00000	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	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	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	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/R On 15/01/2020 Price Contribution			100.00000	100.00000	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	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	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/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	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	6.25000	6.25000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	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/R On 31/03/2036 Price Contribution			100.00000	100.00000	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/R On 31/03/2036 Price Contribution			100.00000	100.00000	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/R On 31/03/2036 Price Contribution			100.00000	100.00000	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	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	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	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	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	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	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2012	GOVI			423.80700	423.80700	426.73400	426.73400			0.00	0	264
GOVI	On	07/02/2013	GOVI			429.83400	429.83400	432.80200	432.80200			0.00	0	0
Total GOVI Future												0.00	0	264
GOVI	On	01/11/2012	GOVI	403.96	Call			227,740.00000	22.77400	198,470,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2013	GOVI	432.99	Put			1,880.00000	0.18800	31,560,000		0.00	0	0
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2013	GOVI	433.00	Put			1,980.00000	0.19800	31,660,000		0.00	0	0
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2013	GOVI	433.01	Put			2,080.00000	0.20800	31,760,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	264
Total for GOVI												0.00	0	264
AL7T	On	01/11/2012	Index Future			472.86100	472.86100	475.88100	475.88100			0.00	0	13
AL7T	On	07/02/2013	Index Future			479.58500	479.58500	482.64800	482.64800			0.00	0	0
Total AL7T Future												0.00	0	13
Total For AL7T												0.00	0	13
ALBI	On	01/11/2012	Index Future			423.75000	423.75000	426.81200	426.81200			0.00	0	893
ALBI	On	07/02/2013	Index Future			429.77600	429.77600	432.88100	432.88100			0.00	0	118
Total ALBI Future												0.00	0	1,011
Total For ALBI												0.00	0	1,011
IGOV	On	01/11/2012	Index Future			186.99600	186.99600	186.82800	186.82800			0.00	0	594
IGOV	On	07/02/2013	Index Future			189.65500	189.65500	189.48500	189.48500			0.00	0	14
Total IGOV Future												0.00	0	608
Total For IGOV												0.00	0	608
ILBI	On	01/11/2012	Index Future			505.77300	505.77300	504.50600	504.50600			0.00	0	0
ILBI	On	07/02/2013	Index Future			512.84500	512.84500	511.55600	511.55600			0.00	0	169
Total ILBI Future												0.00	0	169
Total For ILBI												0.00	0	169
Total for Index												0.00	0	1,801
JIBAR f	On	19/09/2012	Jibar Future			5.06000	94.94000	5.05000	94.95000			0.00	0	44,760
JIBAR f	On	17/10/2012	Jibar Future			5.01000	94.99000	4.98000	95.02000			0.00	0	0
JIBAR f	On	21/11/2012	Jibar Future			4.95000	95.05000	4.92000	95.08000			0.00	0	0
JIBAR f	On	19/12/2012	Jibar Future			4.85000	95.15000	4.81000	95.19000			0.00	0	840
JIBAR f	On	16/01/2013	Jibar Future			4.83000	95.17000	4.80000	95.20000			0.00	0	0
JIBAR f	On	20/02/2013	Jibar Future			4.81000	95.19000	4.78000	95.22000			0.00	0	0
JIBAR f	On	20/03/2013	Jibar Future			4.82000	95.18000	4.78000	95.22000			0.00	0	1,000
JIBAR f	On	19/06/2013	Jibar Future			4.87000	95.13000	4.83000	95.17000			0.00	0	500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 18/09/2013 Jibar Future			4.97000	95.03000	4.93000	95.07000			0.00	0	1,700
JIBAR F On 18/12/2013 Jibar Future			5.09000	94.91000	5.03000	94.97000			0.00	0	1,500
JIBAR F On 19/03/2014 Jibar Future			5.23000	94.77000	5.17000	94.83000			0.00	0	800
JIBAR F On 18/06/2014 Jibar Future			5.39000	94.61000	5.32000	94.68000			0.00	0	0
Total Jibar Future									0.00	0	51,100
Total For JIBAR FUTURE									0.00	0	51,100
Total for Jibar									0.00	0	51,100
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		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 :									130,451.39	12,001	579,791
AA02 On 28/03/2016 Spot Bond			100.00000	11.45117	100.00000	11.36814			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	23.50813	100.00000	23.35324			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	8.55622	100.00000	8.49418			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			5.00000	123.36629	5.00000	123.31664			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AB06 On 27/03/2015 Spot Bond			100.00000	23.72348	100.00000	23.56716		5,200,000,000.00		52,000	17,362,000
Total AB06 SPOT								5,200,000,000.00		52,000	17,362,000
Total For AB06								5,200,000,000.00		52,000	17,362,000
AB07 On 07/03/2014 Spot Bond			100.00000	36.63375	100.00000	36.38838			0.00	0	7,900,000
Total AB07 SPOT									0.00	0	7,900,000
Total For AB07									0.00	0	7,900,000
AB08 On 03/05/2017 Spot Bond			100.00000	9.49449	100.00000	9.42565			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	16.00708	100.00000	15.90161			0.00	0	5,000,000
Total AB09 SPOT									0.00	0	5,000,000
Total For AB09									0.00	0	5,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL1 On 22/09/2013 Spot Bond			100.00000	46.07474	100.00000	45.74070			0.00	0	0
Total ABCL1 SPOT									0.00	0	0
Total For ABCL1									0.00	0	0
ABCPI1 On 31/03/2013 Spot Bond			100.00000	69.83428	100.00000	69.37163		520,000,000,000.00		5,200,000	2,600,000
Total ABCPI1 SPOT								520,000,000,000.00		5,200,000	2,600,000
Total For ABCPI1								520,000,000,000.00		5,200,000	2,600,000
ABCPI2 On 20/09/2014 Spot Bond			100.00000	29.33083	100.00000	29.13048			0.00	0	0
Total ABCPI2 SPOT								0.00		0	0
Total For ABCPI2								0.00		0	0
ABCPI3 On 07/12/2023 Spot Bond			100.00000	6.90520	100.00000	6.85945			0.00	0	0
Total ABCPI3 SPOT								0.00		0	0
Total For ABCPI3								0.00		0	0
ABFN04 On 25/02/2015 Spot Bond			100.00000	20.43977	100.00000	20.29157			0.00	0	0
Total ABFN04 SPOT								0.00		0	0
Total For ABFN04								0.00		0	0
ABFN05 On 17/03/2014 Spot Bond			100.00000	37.22548	100.00000	32.52635			0.00	0	0
Total ABFN05 SPOT								0.00		0	0
Total For ABFN05								0.00		0	0
ABFN06 On 17/03/2016 Spot Bond			100.00000	11.97098	100.00000	12.56750			0.00	0	0
Total ABFN06 SPOT								0.00		0	0
Total For ABFN06								0.00		0	0
ABFN07 On 17/03/2018 Spot Bond			100.00000	7.90731	100.00000	9.42949			0.00	0	0
Total ABFN07 SPOT								0.00		0	0
Total For ABFN07								0.00		0	0
ABFN08 On 17/03/2020 Spot Bond			100.00000	7.49337	100.00000	9.23475			0.00	0	0
Total ABFN08 SPOT								0.00		0	0
Total For ABFN08								0.00		0	0
ABFN09 On 17/03/2026 Spot Bond			100.00000	7.55068	100.00000	9.36962			0.00	0	0
Total ABFN09 SPOT								0.00		0	0
Total For ABFN09								0.00		0	0
ABL10A On 15/03/2015 Spot Bond			100.00000	23.25829	100.00000	28.84069			0.00	0	3,700,000
Total ABL10A SPOT								0.00		0	3,700,000
Total For ABL10A								0.00		0	3,700,000
ABL10B On 15/03/2015 Spot Bond			100.00000	21.09625	100.00000	20.67946			0.00	0	0
Total ABL10B SPOT								0.00		0	0
Total For ABL10B								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A On 29/09/2014 Spot Bond			100.00000	31.28814	100.00000	31.08198			0.00	0	0
Total ABL11A SPOT									0.00	0	0
Total For ABL11A									0.00	0	0
ABL11E On 29/09/2014 Spot Bond			100.00000	24.81578	100.00000	24.63586			0.00	0	0
Total ABL11B SPOT									0.00	0	0
Total For ABL11B									0.00	0	0
ABL12E On 08/03/2015 Spot Bond			100.00000	20.33741	100.00000	20.18835			0.00	0	0
Total ABL12B SPOT									0.00	0	0
Total For ABL12B									0.00	0	0
ABL13 On 11/10/2016 Spot Bond			100.00000	11.97562	100.00000	11.88879			0.00	0	0
Total ABL13 SPOT									0.00	0	0
Total For ABL13									0.00	0	0
ABL7 On 18/02/2013 Spot Bond			100.00000	74.49446	100.00000	74.06634			0.00	0	0
Total ABL7 SPOT									0.00	0	0
Total For ABL7									0.00	0	0
ABL8A On 19/09/2013 Spot Bond			100.00000	57.91088	100.00000	57.52930		4,000,000,000.00		40,000	1,789,000
Total ABL8A SPOT								4,000,000,000.00		40,000	1,789,000
Total For ABL8A								4,000,000,000.00		40,000	1,789,000
ABL8B On 19/09/2013 Spot Bond			100.00000	47.95425	100.00000	47.60658		0.00		0	0
Total ABL8B SPOT								0.00		0	0
Total For ABL8B								0.00		0	0
ABLC07 On 15/02/2013 Spot Bond			100.00000	77.79527	100.00000	76.84655		0.00		0	0
Total ABLC07 SPOT								0.00		0	0
Total For ABLC07								0.00		0	0
ABLI01 On 31/03/2013 Spot Bond			100.00000	69.83428	100.00000	69.37163		0.00		0	0
Total ABLI01 SPOT								0.00		0	0
Total For ABLI01								0.00		0	0
ABLI02 On 08/05/2014 Spot Bond			100.00000	41.77852	100.00000	41.49314		0.00		0	0
Total ABLI02 SPOT								0.00		0	0
Total For ABLI02								0.00		0	0
ABLI03 On 15/03/2015 Spot Bond			100.00000	19.99834	100.00000	19.86029		0.00		0	0
Total ABLI03 SPOT								0.00		0	0
Total For ABLI03								0.00		0	0
ABLI04 On 11/10/2016 Spot Bond			8.00000	92.77361	8.00000	92.69175		0.00		0	0
Total ABLI04 SPOT								0.00		0	0
Total For ABLI04								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2/ On 13/07/2016 Spot Bond			100.00000	21.73968	100.00000	21.59643			0.00	0	0
Total ABL2A SPOT									0.00	0	0
Total For ABL2A									0.00	0	0
ABLS2f On 13/07/2016 Spot Bond			100.00000	17.57548	100.00000	17.44806			0.00	0	0
Total ABL2B SPOT									0.00	0	0
Total For ABL2B									0.00	0	0
ABLS3 On 31/03/2018 Spot Bond			9.58000	102.16492	9.58000	102.08611			0.00	0	0
Total ABL3 SPOT									0.00	0	0
Total For ABL3									0.00	0	0
ABLS4 On 29/03/2019 Spot Bond			100.00000	12.53280	100.00000	12.44194			0.00	0	0
Total ABL4 SPOT									0.00	0	0
Total For ABL4									0.00	0	0
ABLS5 On 29/06/2019 Spot Bond			100.00000	12.09882	100.00000	11.98585			0.00	0	0
Total ABL5 SPOT									0.00	0	0
Total For ABL5									0.00	0	0
ABLSI1 On 29/06/2019 Spot Bond			4.50000	101.67529	4.50000	101.61349			0.00	0	0
Total ABLSI1 SPOT									0.00	0	0
Total For ABLSI1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			100.00000	6.09449	100.00000	6.05264			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN07 On 13/06/2015 Spot Bond			100.00000	20.72191	100.00000	20.57962			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	5.36754	100.00000	5.33069			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN13 On 04/03/2013 Spot Bond			100.00000	97.19176	100.00000	96.62426			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	5.78772	100.00000	5.74797			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	69.83428	100.00000	69.37163			0.00	0	0
Total ABN17 SPOT									0.00	0	0
Total For ABN17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23 On 31/03/2013 Spot Bond			100.00000	69.83428	100.00000	69.37163			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	69.83428	100.00000	69.37163			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	2.42458	100.00000	2.41085			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	2.42458	100.00000	2.41085			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN35 On 04/03/2013 Spot Bond			6.82500	100.15405	6.82500	100.09855			0.00	0	0
Total ABN35 SPOT									0.00	0	0
Total For ABN35									0.00	0	0
ABN37 On 07/07/2016 Spot Bond			100.00000	7.16574	100.00000	7.12504			0.00	0	0
Total ABN37 SPOT									0.00	0	0
Total For ABN37									0.00	0	0
ABN38 On 17/08/2015 Spot Bond			100.00000	13.25797	100.00000	13.18265			0.00	0	0
Total ABN38 SPOT									0.00	0	0
Total For ABN38									0.00	0	0
ABN39 On 21/09/2016 Spot Bond			100.00000	9.90984	100.00000	9.83800			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN40 On 29/09/2015 Spot Bond			100.00000	12.21371	100.00000	12.14317			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	24.26679	100.00000	24.11249			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	11.13980	100.00000	11.07581			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	10.55176	100.00000	10.49099			0.00	0	0
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN45 On 23/02/2016 Spot Bond			100.00000	21.54093	100.00000	21.41652			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	20.62171	100.00000	20.50228			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	9.22945	100.00000	9.14327			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	9.03279	100.00000	8.94845			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN49 On 12/04/2016 Spot Bond			100.00000	19.61238	100.00000	19.49879			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	24.03574	100.00000	23.92265			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	19.46252	100.00000	19.39778			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	18.02252	100.00000	17.91814			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	17.28975	100.00000	17.18962			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABN54 On 14/06/2016 Spot Bond			100.00000	16.95905	100.00000	16.86083			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond			100.00000	7.55377	100.00000	9.35919			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN56 On 15/09/2015 Spot Bond			100.00000	21.18868	100.00000	20.98023			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN57 On 05/07/2013 Spot Bond			100.00000	60.68025	100.00000	60.33552			0.00	0	0
Total ABN57 SPOT									0.00	0	0
Total For ABN57									0.00	0	0
ABN58 On 16/07/2017 Spot Bond			100.00000	11.86851	100.00000	11.71262			0.00	0	0
Total ABN58 SPOT									0.00	0	0
Total For ABN58									0.00	0	0
ABN59 On 20/07/2016 Spot Bond			100.00000	14.79173	100.00000	14.70605			0.00	0	0
Total ABN59 SPOT									0.00	0	0
Total For ABN59									0.00	0	0
ABN60 On 23/08/2016 Spot Bond			100.00000	13.87838	100.00000	13.79800			0.00	0	0
Total ABN60 SPOT									0.00	0	0
Total For ABN60									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			95.66000	2.22446	95.66000	2.19440			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			100.00000	3.13127	100.00000	2.97652			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			100.00000	3.62137	100.00000	3.57382			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	10.92188	100.00000	15.75737			0.00	0	8,373,000
Total ABS10 SPOT									0.00	0	8,373,000
Total For ABS10									0.00	0	8,373,000
ABS5 On 01/05/2015 Spot Bond			100.00000	22.21038	100.00000	22.06403		10,800,000,000.00		108,000	8,765,000
Total ABS5 SPOT								10,800,000,000.00		108,000	8,765,000
Total For ABS5								10,800,000,000.00		108,000	8,765,000
ABS6 On 01/06/2020 Spot Bond			100.00000	10.59440	100.00000	10.52421		4,700,000,000.00		47,000	30,459,000
Total ABS6 SPOT								4,700,000,000.00		47,000	30,459,000
Total For ABS6								4,700,000,000.00		47,000	30,459,000
ABS7 On 11/09/2026 Spot Bond			100.00000	8.92016	100.00000	8.86042		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	14.67436	100.00000	19.23180		0.00		0	4,000,000
Total ABS9 SPOT								0.00		0	4,000,000
Total For ABS9								0.00		0	4,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11 On 11/06/2014 Spot Bond			100.00000	33.59536	100.00000	33.36469			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	6.90520	100.00000	6.85945			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	6.11657	100.00000	6.07478		3,000,000,000,000.00		30,000,000	15,000,000
Total ABS13 SPOT								3,000,000,000,000.00		30,000,000	15,000,000
Total For ABS13								3,000,000,000,000.00		30,000,000	15,000,000
ABS14 On 31/01/2022 Spot Bond			100.00000	3.39321	100.00000	3.37004			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACL001 On 31/07/2013 Spot Bond			100.00000	60.96200	100.00000	60.52002			0.00	0	0
Total ACL001 SPOT									0.00	0	0
Total For ACL001									0.00	0	0
ACL017 On 20/03/2013 Spot Bond			100.00000	67.71449	100.00000	67.22355			0.00	0	0
Total ACL017 SPOT									0.00	0	0
Total For ACL017									0.00	0	0
ACL019 On 20/06/2013 Spot Bond			100.00000	68.07783	100.00000	67.58426			0.00	0	0
Total ACL019 SPOT									0.00	0	0
Total For ACL019									0.00	0	0
ACL01U On 30/06/2015 Spot Bond			100.00000	22.14003	100.00000	21.97951			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL020 On 31/08/2013 Spot Bond			100.00000	57.51322	100.00000	57.09168			0.00	0	0
Total ACL020 SPOT									0.00	0	0
Total For ACL020									0.00	0	0
ACL024 On 20/04/2013 Spot Bond			100.00000	63.04957	100.00000	62.59245			0.00	0	0
Total ACL024 SPOT									0.00	0	0
Total For ACL024									0.00	0	0
ACL025 On 31/08/2013 Spot Bond			100.00000	57.51322	100.00000	57.09168			0.00	0	0
Total ACL025 SPOT									0.00	0	0
Total For ACL025									0.00	0	0
ACL026 On 08/05/2013 Spot Bond			100.00000	60.20992	100.00000	59.77339			0.00	0	0
Total ACL026 SPOT									0.00	0	0
Total For ACL026									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027 On 20/05/2013 Spot Bond			100.00000	67.26962	100.00000	66.82639			0.00	0	0
Total ACL027 SPOT									0.00	0	0
Total For ACL027									0.00	0	0
ACL028 On 15/09/2015 Spot Bond			13.50000	100.07220	13.50000	99.96450			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL029 On 20/08/2015 Spot Bond			100.00000	18.07197	100.00000	17.94096			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL033 On 20/08/2015 Spot Bond			100.00000	18.31656	100.00000	18.18377			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL036 On 20/08/2015 Spot Bond			100.00000	21.78965	100.00000	21.63168			0.00	0	0
Total ACL036 SPOT									0.00	0	0
Total For ACL036									0.00	0	0
ACL039 On 20/09/2013 Spot Bond			100.00000	46.55325	100.00000	46.21573			0.00	0	0
Total ACL039 SPOT									0.00	0	0
Total For ACL039									0.00	0	0
ACL041 On 20/09/2013 Spot Bond			100.00000	46.50319	100.00000	46.16605			0.00	0	0
Total ACL041 SPOT									0.00	0	0
Total For ACL041									0.00	0	0
ACL042 On 20/08/2015 Spot Bond			100.00000	17.82740	100.00000	17.69814			0.00	0	0
Total ACL042 SPOT									0.00	0	0
Total For ACL042									0.00	0	0
ACL047 On 22/10/2018 Spot Bond			100.00000	1.46229	100.00000	1.45400			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL053 On 29/01/2013 Spot Bond			100.00000	91.27634	100.00000	90.61332			0.00	0	0
Total ACL053 SPOT									0.00	0	0
Total For ACL053									0.00	0	0
ACL054 On 29/01/2013 Spot Bond			100.00000	91.27634	100.00000	90.61332			0.00	0	0
Total ACL054 SPOT									0.00	0	0
Total For ACL054									0.00	0	0
ACL068 On 22/02/2014 Spot Bond			100.00000	39.93146	100.00000	39.64196			0.00	0	0
Total ACL068 SPOT									0.00	0	0
Total For ACL068									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070 On 31/12/2013 Spot Bond			100.00000	45.88149	100.00000	45.54886			0.00	0	0
Total ACL070 SPOT									0.00	0	0
Total For ACL070									0.00	0	0
ACL071 On 20/06/2015 Spot Bond			100.00000	14.80171	100.00000	14.71762			0.00	0	0
Total ACL071 SPOT									0.00	0	0
Total For ACL071									0.00	0	0
ACL072 On 31/10/2012 Spot Bond			100.00000	91.04363	100.00000	90.38069			0.00	0	0
Total ACL072 SPOT									0.00	0	0
Total For ACL072									0.00	0	0
ACL073 On 20/09/2015 Spot Bond			100.00000	12.42918	100.00000	12.35877			0.00	0	0
Total ACL073 SPOT									0.00	0	0
Total For ACL073									0.00	0	0
ACL074 On 20/09/2015 Spot Bond			100.00000	12.42918	100.00000	12.35877			0.00	0	0
Total ACL074 SPOT									0.00	0	0
Total For ACL074									0.00	0	0
ACL075 On 20/09/2013 Spot Bond			100.00000	47.17064	100.00000	46.82865			0.00	0	0
Total ACL075 SPOT									0.00	0	0
Total For ACL075									0.00	0	0
ACL076 On 20/09/2015 Spot Bond			100.00000	16.40322	100.00000	16.28430			0.00	0	0
Total ACL076 SPOT									0.00	0	0
Total For ACL076									0.00	0	0
ACL077 On 20/09/2015 Spot Bond			100.00000	17.37657	100.00000	17.25059			0.00	0	0
Total ACL077 SPOT									0.00	0	0
Total For ACL077									0.00	0	0
ACL078 On 20/09/2015 Spot Bond			100.00000	15.96931	100.00000	15.85354			0.00	0	0
Total ACL078 SPOT									0.00	0	0
Total For ACL078									0.00	0	0
ACL080 On 20/09/2015 Spot Bond			100.00000	16.26249	100.00000	16.14459			0.00	0	0
Total ACL080 SPOT									0.00	0	0
Total For ACL080									0.00	0	0
ACL081 On 20/09/2015 Spot Bond			100.00000	16.39149	100.00000	16.27265			0.00	0	0
Total ACL081 SPOT									0.00	0	0
Total For ACL081									0.00	0	0
ACL082 On 30/07/2017 Spot Bond			100.00000	10.38846	100.00000	10.32002			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083 On 30/07/2017 Spot Bond			100.00000	10.38846	100.00000	10.32002			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond			100.00000	10.44321	100.00000	10.37439			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL085 On 20/12/2015 Spot Bond			100.00000	15.73477	100.00000	15.62069			0.00	0	0
Total ACL085 SPOT									0.00	0	0
Total For ACL085									0.00	0	0
ACL086 On 30/07/2017 Spot Bond			100.00000	10.44321	100.00000	10.37439			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0
ACL087 On 30/07/2017 Spot Bond			100.00000	10.33373	100.00000	10.26564			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL088 On 20/12/2015 Spot Bond			100.00000	23.90989	100.00000	23.77442			0.00	0	0
Total ACL088 SPOT									0.00	0	0
Total For ACL088									0.00	0	0
ACL089 On 20/12/2014 Spot Bond			100.00000	24.67046	100.00000	24.49161			0.00	0	0
Total ACL089 SPOT									0.00	0	0
Total For ACL089									0.00	0	0
ACL090 On 20/12/2012 Spot Bond			100.00000	100.92722	100.00000	100.11765			0.00	0	0
Total ACL090 SPOT									0.00	0	0
Total For ACL090									0.00	0	0
ACL091 On 20/12/2013 Spot Bond			100.00000	46.79519	100.00000	46.45593			0.00	0	0
Total ACL091 SPOT									0.00	0	0
Total For ACL091									0.00	0	0
ACL092 On 26/12/2015 Spot Bond			100.00000	13.56191	100.00000	15.28601			0.00	0	0
Total ACL092 SPOT									0.00	0	0
Total For ACL092									0.00	0	0
ACL093 On 20/12/2013 Spot Bond			100.00000	46.79519	100.00000	46.45593			0.00	0	0
Total ACL093 SPOT									0.00	0	0
Total For ACL093									0.00	0	0
ACL094 On 20/12/2012 Spot Bond			100.00000	100.92722	100.00000	100.11765			0.00	0	0
Total ACL094 SPOT									0.00	0	0
Total For ACL094									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL09€ On 20/12/2018 Spot Bond			100.00000	10.23518	100.00000	10.16098				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	10.22652	100.00000	10.15237				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond			100.00000	10.23856	100.00000	10.16434				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	9.99038	100.00000	9.91795				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	46.37804	100.00000	46.04180				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	10.48870	100.00000	10.41265				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL101 On 18/01/2013 Spot Bond			100.00000	93.83884	100.00000	93.13856				0.00	0	0
Total ACL101 SPOT										0.00	0	0
Total For ACL101										0.00	0	0
ACL102 On 12/07/2013 Spot Bond			100.00000	64.29639	100.00000	63.83024				0.00	0	0
Total ACL102 SPOT										0.00	0	0
Total For ACL102										0.00	0	0
ACL103 On 18/01/2013 Spot Bond			100.00000	93.83884	100.00000	93.13856				0.00	0	0
Total ACL103 SPOT										0.00	0	0
Total For ACL103										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			100.00000	12.58220	100.00000	12.49097				0.00	0	930,000
Total ACL104 SPOT										0.00	0	930,000
Total For ACL104										0.00	0	930,000
ACL114 On 20/03/2014 Spot Bond			100.00000	32.88920	100.00000	32.65076				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	40.00664	100.00000	39.74304				0.00	0	0
Total ACL115 SPOT										0.00	0	0
Total For ACL115										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL11€ On 31/01/2014 Spot Bond			100.00000	41.89349	100.00000	41.58977			0.00	0	0
Total ACL116 SPOT									0.00	0	0
Total For ACL116									0.00	0	0
ACL11€ On 26/01/2021 Spot Bond			100.00000	8.37390	100.00000	8.31318			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	8.38527	100.00000	8.32447			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	7.40085	100.00000	7.35881			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	42.37819	100.00000	42.07094			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	4.11985	100.00000	4.09255			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	3.91914	100.00000	3.89331			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	6.21459	100.00000	6.17938			0.00	0	0
Total ACL126 SPOT									0.00	0	0
Total For ACL126									0.00	0	0
ACL127 On 20/09/2021 Spot Bond			100.00000	2.87667	100.00000	2.85771			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond			100.00000	2.98587	100.00000	2.96619			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	7.77315	100.00000	7.71680			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	28.10020	100.00000	27.89647			0.00	0	0
Total ACL130 SPOT									0.00	0	0
Total For ACL130									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131 On 18/08/2014 Spot Bond			100.00000	28.10020	100.00000	27.89647			0.00	0	0
Total ACL131 SPOT									0.00	0	0
Total For ACL131									0.00	0	0
ACL132 On 27/01/2014 Spot Bond			100.00000	42.37819	100.00000	42.07094			0.00	0	0
Total ACL132 SPOT									0.00	0	0
Total For ACL132									0.00	0	0
ACL133 On 26/08/2014 Spot Bond			100.00000	27.66857	100.00000	27.46797			0.00	0	0
Total ACL133 SPOT									0.00	0	0
Total For ACL133									0.00	0	0
ACL134 On 20/09/2014 Spot Bond			100.00000	22.89335	100.00000	22.72737			0.00	0	0
Total ACL134 SPOT									0.00	0	0
Total For ACL134									0.00	0	0
ACL135 On 20/09/2014 Spot Bond			100.00000	22.84378	100.00000	22.67816			0.00	0	0
Total ACL135 SPOT									0.00	0	0
Total For ACL135									0.00	0	0
ACL136 On 20/09/2021 Spot Bond			100.00000	7.64414	100.00000	7.58872			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL137 On 02/09/2016 Spot Bond			100.00000	10.70706	100.00000	10.62858			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL138 On 20/09/2021 Spot Bond			100.00000	7.63421	100.00000	7.57886			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL139 On 30/07/2017 Spot Bond			100.00000	10.22427	100.00000	10.15690			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0
ACL140 On 20/12/2012 Spot Bond			100.00000	99.19137	100.00000	98.39572			0.00	0	0
Total ACL140 SPOT									0.00	0	0
Total For ACL140									0.00	0	0
ACL141 On 30/07/2017 Spot Bond			100.00000	10.27900	100.00000	10.21127			0.00	0	0
Total ACL141 SPOT									0.00	0	0
Total For ACL141									0.00	0	0
ACL142 On 20/12/2014 Spot Bond			100.00000	22.89335	100.00000	22.72737			0.00	0	0
Total ACL142 SPOT									0.00	0	0
Total For ACL142									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL143 On 20/12/2016 Spot Bond			100.00000	10.65751	100.00000	10.58025				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond			100.00000	10.03040	100.00000	9.95767				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond			100.00000	7.80292	100.00000	7.74636				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL146 On 30/11/2013 Spot Bond			100.00000	44.37903	100.00000	44.05375				0.00	0	0
Total ACL146 SPOT										0.00	0	0
Total For ACL146										0.00	0	0
ACL149 On 20/03/2014 Spot Bond			100.00000	29.77413	100.00000	29.59764				0.00	0	0
Total ACL149 SPOT										0.00	0	0
Total For ACL149										0.00	0	0
ACL150 On 20/03/2014 Spot Bond			100.00000	29.58440	100.00000	29.40905				0.00	0	0
Total ACL150 SPOT										0.00	0	0
Total For ACL150										0.00	0	0
ACL151 On 20/03/2017 Spot Bond			100.00000	8.47791	100.00000	8.42765				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 08/02/2014 Spot Bond			100.00000	40.60690	100.00000	40.31250				0.00	0	0
Total ACL152 SPOT										0.00	0	0
Total For ACL152										0.00	0	0
ACL153 On 20/03/2015 Spot Bond			100.00000	15.71280	100.00000	15.61966				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond			100.00000	15.57583	100.00000	15.48350				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond			100.00000	15.84171	100.00000	15.74781				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond			100.00000	8.46008	100.00000	8.40994				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157 On 20/03/2017 Spot Bond			100.00000	8.14823	100.00000	8.09993			0.00	0	0
Total ACL157 SPOT									0.00	0	0
Total For ACL157									0.00	0	0
ACL158 On 20/03/2015 Spot Bond			100.00000	15.73697	100.00000	15.64369			0.00	0	0
Total ACL158 SPOT									0.00	0	0
Total For ACL158									0.00	0	0
ACL159 On 20/03/2015 Spot Bond			100.00000	15.82559	100.00000	15.73179			0.00	0	0
Total ACL159 SPOT									0.00	0	0
Total For ACL159									0.00	0	0
ACL161 On 20/03/2022 Spot Bond			100.00000	8.84255	100.00000	8.80117			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0
ACL162 On 20/09/2015 Spot Bond			100.00000	13.07048	100.00000	12.99301			0.00	0	0
Total ACL162 SPOT									0.00	0	0
Total For ACL162									0.00	0	0
ACL163 On 20/03/2015 Spot Bond			100.00000	15.77726	100.00000	15.68373			0.00	0	0
Total ACL163 SPOT									0.00	0	0
Total For ACL163									0.00	0	0
ACL164 On 20/06/2014 Spot Bond			100.00000	33.05641	100.00000	32.81675			0.00	0	0
Total ACL164 SPOT									0.00	0	0
Total For ACL164									0.00	0	0
ACL165 On 20/06/2017 Spot Bond			100.00000	19.18974	100.00000	19.05062			0.00	0	0
Total ACL165 SPOT									0.00	0	0
Total For ACL165									0.00	0	0
ACL166 On 20/03/2014 Spot Bond			100.00000	30.91017	100.00000	30.68607			0.00	0	0
Total ACL166 SPOT									0.00	0	0
Total For ACL166									0.00	0	0
ACL167 On 20/06/2019 Spot Bond			100.00000	13.30034	100.00000	13.23776			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL168 On 20/06/2017 Spot Bond			100.00000	9.21686	100.00000	9.15004			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	102.74240	1.75000	102.70762			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL170 On 20/03/2015 Spot Bond			100.00000	16.86266	100.00000	16.74040				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL171 On 30/11/2012 Spot Bond			100.00000	87.29860	100.00000	86.70608				0.00	0	0
Total ACL171 SPOT										0.00	0	0
Total For ACL171										0.00	0	0
ACL172 On 20/06/2015 Spot Bond			100.00000	16.88037	100.00000	16.75799				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond			100.00000	9.14862	100.00000	9.08229				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond			100.00000	8.02009	100.00000	7.96194				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond			100.00000	7.52026	100.00000	7.46574				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL176 On 30/11/2012 Spot Bond			100.00000	87.34226	100.00000	86.74944				0.00	0	0
Total ACL176 SPOT										0.00	0	0
Total For ACL176										0.00	0	0
ACL177 On 20/09/2013 Spot Bond			100.00000	45.87288	100.00000	45.41482				0.00	0	0
Total ACL177 SPOT										0.00	0	0
Total For ACL177										0.00	0	0
ACL178 On 20/09/2014 Spot Bond			100.00000	23.93126	100.00000	23.69230				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL179 On 30/11/2012 Spot Bond			100.00000	86.98890	100.00000	86.39847				0.00	0	0
Total ACL179 SPOT										0.00	0	0
Total For ACL179										0.00	0	0
ACL180 On 20/06/2015 Spot Bond			100.00000	16.94301	100.00000	16.71953				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond			100.00000	8.72556	100.00000	8.61047				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL182 On 20/06/2017 Spot Bond			100.00000	8.30841	100.00000	8.19882				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond			100.00000	7.02034	100.00000	6.92774				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond			100.00000	8.28115	100.00000	8.13943				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond			100.00000	7.07003	100.00000	6.90255				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ADB01S On 14/12/2012 Spot Bond			100.00000	84.21590	100.00000	83.66185				0.00	0	0
Total ADB01S SPOT										0.00	0	0
Total For ADB01S										0.00	0	0
ADB02S On 14/12/2012 Spot Bond			100.00000	84.19172	100.00000	83.63783				0.00	0	0
Total ADB02S SPOT										0.00	0	0
Total For ADB02S										0.00	0	0
ADB03S On 09/04/2013 Spot Bond			100.00000	71.05880	100.00000	70.58805				0.00	0	0
Total ADB03S SPOT										0.00	0	0
Total For ADB03S										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	2.42176	100.00000	2.40420				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	20.26928	100.00000	20.12234				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond			100.00000	20.96256	100.00000	20.81059				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	21.42476	100.00000	21.26943				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	9.09037	100.00000	13.31037				0.00	0	8,600,000
Total AIR01 SPOT										0.00	0	8,600,000
Total For AIR01										0.00	0	8,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02 On 30/04/2023 Spot Bond			100.00000	15.94396	100.00000	15.83833			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	25.92837	100.00000	25.74039			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	16.36788	100.00000	16.25825		1,600,000,000.00		16,000	14,593,000
Total AIR03 SPOT								1,600,000,000.00		16,000	14,593,000
Total For AIR03								1,600,000,000.00		16,000	14,593,000
AIR03U On 26/10/2014 Spot Bond			100.00000	24.89085	100.00000	24.71040			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	15.94591	100.00000	15.84027			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			100.00000	6.49117	100.00000	6.44660			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
AIRL02 On 18/02/2014 Spot Bond			100.00000	35.78947	100.00000	35.55366			0.00	0	0
Total AIRL02 SPOT									0.00	0	0
Total For AIRL02									0.00	0	0
BAW10 On 01/10/2016 Spot Bond			100.00000	11.17125	100.00000	11.09027			0.00	0	35,000,000
Total BAW10 SPOT									0.00	0	35,000,000
Total For BAW10									0.00	0	35,000,000
BAW11 On 01/10/2018 Spot Bond			100.00000	14.92498	100.00000	14.82611			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW12 On 17/04/2015 Spot Bond			100.00000	17.00066	100.00000	16.84192			0.00	0	0
Total BAW12 SPOT									0.00	0	0
Total For BAW12									0.00	0	0
BAW13 On 17/04/2017 Spot Bond			100.00000	9.23028	100.00000	9.14410			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW14 On 01/01/2014 Spot Bond			100.00000	46.05555	100.00000	45.62552			0.00	0	0
Total BAW14U SPOT									0.00	0	0
Total For BAW14U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2 On 02/10/2015 Spot Bond			100.00000	24.43392	100.00000	24.27205			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	10.91033	100.00000	10.83123			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	55.02917	100.00000	46.97664			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	49.28141	100.00000	53.09897			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	23.95755	100.00000	23.78385			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	30.10625	100.00000	29.90680			0.00	0	0
Total BAW7 SPOT									0.00	0	0
Total For BAW7									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			100.00000	15.93333	100.00000	15.82778			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	41.51478	100.00000	41.21380			0.00	0	0
Total BAW9 SPOT									0.00	0	0
Total For BAW9									0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			100.00000	18.92728	100.00000	18.79006			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA02 On 30/06/2013 Spot Bond			100.00000	68.13398	100.00000	67.64001			0.00	0	0
Total BAYA02 SPOT									0.00	0	0
Total For BAYA02									0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			100.00000	19.79882	100.00000	19.65528			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			100.00000	19.76448	100.00000	19.62119			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06 On 30/09/2016 Spot Bond			100.00000	14.98695	100.00000	14.87829			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			100.00000	19.66147	100.00000	19.51892			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			100.00000	15.25348	100.00000	15.14289			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond			100.00000	18.79729	100.00000	18.66100			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0
BAYA10 On 31/12/2015 Spot Bond			100.00000	18.79729	100.00000	18.66100			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			100.00000	16.65439	100.00000	16.53364			0.00	0	0
Total BAYA11 SPOT									0.00	0	0
Total For BAYA11									0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			100.00000	17.12182	100.00000	16.99768			0.00	0	0
Total BAYA12 SPOT									0.00	0	0
Total For BAYA12									0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			100.00000	18.36636	100.00000	18.23321			0.00	0	0
Total BAYA13 SPOT									0.00	0	0
Total For BAYA13									0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			100.00000	19.79882	100.00000	19.65528			0.00	0	0
Total BAYA14 SPOT									0.00	0	0
Total For BAYA14									0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			100.00000	17.73532	100.00000	17.60675			0.00	0	0
Total BAYA15 SPOT									0.00	0	0
Total For BAYA15									0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			8.00000	101.71499	8.00000	101.64932			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond			100.00000	14.63177	100.00000	14.52569			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA18 On 31/12/2016 Spot Bond			100.00000	14.63177	100.00000	14.52569				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond			100.00000	14.63177	100.00000	14.52569				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2014 Spot Bond			100.00000	26.22376	100.00000	26.03363				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 31/03/2013 Spot Bond			100.00000	66.36078	100.00000	65.87966				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond			100.00000	17.41802	100.00000	17.29174				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			100.00000	13.40820	100.00000	13.28023				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			100.00000	14.03922	100.00000	13.90523				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond			100.00000	11.54216	100.00000	11.32762				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			100.00000	22.43304	100.00000	22.27040				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			100.00000	20.91250	100.00000	20.76089				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			100.00000	18.73253	100.00000	18.59672				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond			100.00000	13.68169	100.00000	13.42738				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1 On 31/12/2016 Spot Bond			100.00000	5.12294	100.00000	5.09391			0.00	0	0
Total BAYC1U SPOT									0.00	0	0
Total For BAYC1U									0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	22.63734	100.00000	22.47323			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	20.60253	100.00000	20.45316			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	12.71761	100.00000	12.62541			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	12.71761	100.00000	12.62541			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	15.37619	100.00000	15.26472			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	13.32321	100.00000	13.22662			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BCJ01 On 10/03/2013 Spot Bond			100.00000	68.42105	100.00000	67.65799			0.00	0	0
Total BCJ01 SPOT									0.00	0	0
Total For BCJ01									0.00	0	0
BCP1 On 30/09/2014 Spot Bond			100.00000	27.37725	100.00000	27.17876			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	19.08344	100.00000	18.94508			0.00	0	0
Total BCP2 SPOT									0.00	0	0
Total For BCP2									0.00	0	0
BCP61 On 24/10/2012 Spot Bond			100.00000	90.79602	100.00000	90.12346			0.00	0	0
Total BCP61U SPOT									0.00	0	0
Total For BCP61U									0.00	0	0
BCP62 On 16/11/2012 Spot Bond			100.00000	85.88235	100.00000	85.28037			0.00	0	0
Total BCP62U SPOT									0.00	0	0
Total For BCP62U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCP63I On 07/12/2012 Spot Bond			100.00000	81.83857	100.00000	81.29176				0.00	0	0
Total BCP63U SPOT										0.00	0	0
Total For BCP63U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			100.00000	4.06893	100.00000	4.04212				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			100.00000	9.54827	100.00000	9.49403				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			100.00000	10.66173	100.00000	10.60115				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			100.00000	11.37180	100.00000	11.29646				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD310A On 08/05/2014 Spot Bond			100.00000	30.20079	100.00000	29.98184				0.00	0	0
Total BD310A SPOT										0.00	0	0
Total For BD310A										0.00	0	0
BD310B On 03/07/2013 Spot Bond			100.00000	66.27281	100.00000	65.79233				0.00	0	0
Total BD310B SPOT										0.00	0	0
Total For BD310B										0.00	0	0
BD310C On 18/02/2014 Spot Bond			100.00000	40.29183	100.00000	39.99972				0.00	0	0
Total BD310C SPOT										0.00	0	0
Total For BD310C										0.00	0	0
BD311A On 08/02/2014 Spot Bond			100.00000	39.86609	100.00000	39.57706				0.00	0	0
Total BD311A SPOT										0.00	0	0
Total For BD311A										0.00	0	0
BD311B On 04/07/2013 Spot Bond			100.00000	66.97274	100.00000	66.48719				0.00	0	0
Total BD311B SPOT										0.00	0	0
Total For BD311B										0.00	0	0
BD311C On 31/10/2013 Spot Bond			100.00000	41.42519	100.00000	41.12485				0.00	0	0
Total BD311C SPOT										0.00	0	0
Total For BD311C										0.00	0	0
BD311D On 31/03/2013 Spot Bond			100.00000	66.49672	100.00000	66.01462				0.00	0	0
Total BD311D SPOT										0.00	0	0
Total For BD311D										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E On 07/12/2023 Spot Bond			100.00000	7.25478	100.00000	7.20160			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BD311F On 20/09/2014 Spot Bond			100.00000	22.60005	100.00000	24.20896			0.00	0	0
Total BD311F SPOT									0.00	0	0
Total For BD311F									0.00	0	0
BD32AI On 08/05/2014 Spot Bond			100.00000	23.28939	100.00000	23.07194			0.00	0	0
Total BD32AU SPOT									0.00	0	0
Total For BD32AU									0.00	0	0
BEER0 On 19/07/2013 Spot Bond			100.00000	57.02658	100.00000	56.65082			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	11.24074	100.00000	11.15925			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	11.29628	100.00000	11.21438			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	11.46285	100.00000	11.37975			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B On 21/07/2016 Spot Bond			100.00000	12.01814	100.00000	11.93100			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	12.57341	100.00000	12.48226			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D On 21/07/2016 Spot Bond			100.00000	14.12818	100.00000	14.02576			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	4.04991	100.00000	4.02055			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0
BG32A On 30/10/2016 Spot Bond			100.00000	9.38869	100.00000	9.32063			0.00	0	0
Total BG32A1 SPOT									0.00	0	0
Total For BG32A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A: On 30/10/2016 Spot Bond			100.00000	9.77399	100.00000	9.70313			0.00	0	0
Total BG32A2 SPOT									0.00	0	0
Total For BG32A2									0.00	0	0
BG32A: On 30/10/2016 Spot Bond			100.00000	9.93912	100.00000	9.86706			0.00	0	0
Total BG32A3 SPOT									0.00	0	0
Total For BG32A3									0.00	0	0
BG32A: On 30/10/2016 Spot Bond			100.00000	9.99416	100.00000	9.92171			0.00	0	0
Total BG32A4 SPOT									0.00	0	0
Total For BG32A4									0.00	0	0
BG32B On 30/10/2016 Spot Bond			100.00000	10.65467	100.00000	10.57742			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	11.53534	100.00000	11.45170			0.00	0	0
Total BG32C SPOT									0.00	0	0
Total For BG32C									0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	2.53597	100.00000	2.51759			0.00	0	0
Total BG32DU SPOT									0.00	0	0
Total For BG32DU									0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	2.53597	100.00000	2.51759			0.00	0	0
Total BG32YU SPOT									0.00	0	0
Total For BG32YU									0.00	0	0
BG42A: On 15/03/2017 Spot Bond			100.00000	8.88840	100.00000	8.40452			0.00	0	0
Total BG42A1 SPOT									0.00	0	0
Total For BG42A1									0.00	0	0
BG42A: On 15/03/2017 Spot Bond			100.00000	9.42866	100.00000	8.94330			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	9.57600	100.00000	9.09025			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	103.01877	8.00000	102.95132			0.00	0	0
Total BG42A4 SPOT									0.00	0	0
Total For BG42A4									0.00	0	0
BG42B On 15/03/2017 Spot Bond			100.00000	10.01803	100.00000	9.53107			0.00	0	0
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C On 15/06/2017 Spot Bond			100.00000	10.06006	100.00000	10.31476			0.00	0	0
Total BG42C SPOT									0.00	0	0
Total For BG42C									0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	2.26287	100.00000	1.79708			0.00	0	0
Total BG42DU SPOT									0.00	0	0
Total For BG42DU									0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	2.26287	100.00000	1.79708			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	30.63864	100.00000	30.43676		11,600,000,000.00	116,000	5,050,000	
Total BID01 SPOT								11,600,000,000.00	116,000	5,050,000	
Total For BID01								11,600,000,000.00	116,000	5,050,000	
BIDC14 On 26/10/2012 Spot Bond			100.00000	90.34653	100.00000	89.68059		0.00	0	0	
Total BIDC14 SPOT								0.00	0	0	
Total For BIDC14								0.00	0	0	
BIDC21 On 17/10/2012 Spot Bond			1,000.00000	54.88722	1,000.00000	52.51799		0.00	0	0	
Total BIDC21 SPOT								0.00	0	0	
Total For BIDC21								0.00	0	0	
BIDC23 On 26/10/2012 Spot Bond			100.00000	90.34653	100.00000	89.68059		0.00	0	0	
Total BIDC23 SPOT								0.00	0	0	
Total For BIDC23								0.00	0	0	
BIDC24 On 27/11/2012 Spot Bond			100.00000	83.71560	100.00000	83.14351		0.00	0	0	
Total BIDC24 SPOT								0.00	0	0	
Total For BIDC24								0.00	0	0	
BIDC25 On 25/01/2013 Spot Bond			100.00000	73.73737	100.00000	73.29317		0.00	0	0	
Total BIDC25 SPOT								0.00	0	0	
Total For BIDC25								0.00	0	0	
BIDC26 On 02/08/2013 Spot Bond			100.00000	54.56423	100.00000	54.25426		0.00	0	0	
Total BIDC26 SPOT								0.00	0	0	
Total For BIDC26								0.00	0	0	
BLG1A On 21/11/2015 Spot Bond			100.00000	11.54517	100.00000	11.46146		0.00	0	0	
Total BLG1A4 SPOT								0.00	0	0	
Total For BLG1A4								0.00	0	0	
BLG1A5 On 21/11/2015 Spot Bond			100.00000	6.75308	100.00000	6.70412		0.00	0	0	
Total BLG1A5 SPOT								0.00	0	0	
Total For BLG1A5								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A On 21/11/2032 Spot Bond			100.00000	7.12677	100.00000	7.07509			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BLG1B On 21/11/2015 Spot Bond			100.00000	11.56535	100.00000	11.48150			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	11.89831	100.00000	11.81205			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	15.02615	100.00000	14.91721			0.00	0	0
Total BLG1E SPOT									0.00	0	0
Total For BLG1E									0.00	0	0
BLG1F On 21/11/2032 Spot Bond			100.00000	13.95991	100.00000	13.85871			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BMWFC On 15/06/2013 Spot Bond			100.00000	54.90657	100.00000	68.13199			0.00	0	43,000,000
Total BMWF03 SPOT									0.00	0	43,000,000
Total For BMWF03									0.00	0	43,000,000
BSR05 On 01/07/2013 Spot Bond			100.00000	66.32974	100.00000	65.84885			0.00	0	0
Total BSR05 SPOT									0.00	0	0
Total For BSR05									0.00	0	0
BSR08 On 07/12/2012 Spot Bond			100.00000	84.40216	100.00000	83.83822			0.00	0	0
Total BSR08 SPOT									0.00	0	0
Total For BSR08									0.00	0	0
BSR09 On 20/12/2013 Spot Bond			100.00000	46.14631	100.00000	45.71545			0.00	0	0
Total BSR09 SPOT									0.00	0	0
Total For BSR09									0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	8.35103	100.00000	8.29049			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	90.75601	100.00000	90.09836			0.00	0	0
Total CBL05 SPOT									0.00	0	0
Total For CBL05									0.00	0	0
CBL06 On 02/11/2014 Spot Bond			100.00000	33.14881	100.00000	32.93039			0.00	0	4,783,000
Total CBL06 SPOT									0.00	0	4,783,000
Total For CBL06									0.00	0	4,783,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08 On 02/11/2016 Spot Bond			100.00000	22.13977	100.00000	21.99389			4,200,000,000.00	42,000	21,000
Total CBL08 SPOT									4,200,000,000.00	42,000	21,000
Total For CBL08									4,200,000,000.00	42,000	21,000
CBL09 On 29/01/2017 Spot Bond			100.00000	13.77038	100.00000	13.67054			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	29.58637	100.00000	29.37187			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	18.82440	100.00000	18.70036			29,500,000,000.00	295,000	12,261,000
Total CBL11 SPOT									29,500,000,000.00	295,000	12,261,000
Total For CBL11									29,500,000,000.00	295,000	12,261,000
CBL12 On 06/09/2018 Spot Bond			8.00000	115.85504	8.00000	115.77975			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	13.06235	100.00000	12.96765			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	118.90986	8.00000	118.83384			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	17.64603	100.00000	17.48126			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	14.40659	100.00000	14.31167			10,200,000,000.00	102,000	6,358,000
Total CBL16 SPOT									10,200,000,000.00	102,000	6,358,000
Total For CBL16									10,200,000,000.00	102,000	6,358,000
CBL17 On 23/08/2019 Spot Bond			100.00000	0.38245	100.00000	0.37743			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			4.00000	102.52528	4.00000	102.45975			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			100.00000	15.22272	100.00000	15.12186			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02 On 12/06/2024 Spot Bond			100.00000	14.40634	100.00000	14.31089			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	11.21365	100.00000	16.70666			0.00	0	32,750,000
Total CCT03 SPOT									0.00	0	32,750,000
Total For CCT03									0.00	0	32,750,000
CGR10 On 08/12/2016 Spot Bond			100.00000	12.66972	100.00000	12.57686			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	101.74873	12.05000	101.68342			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	88.05791	100.00000	87.44780			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	35.94585	100.00000	35.68524			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	25.68669	100.00000	25.50045			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	87.81199	100.00000	87.19504			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	18.18256	100.00000	18.01094			0.00	0	0
Total CIG01 SPOT									0.00	0	0
Total For CIG01									0.00	0	0
CLN10 On 20/12/2012 Spot Bond			100.00000	100.73628	100.00000	99.92823			0.00	0	0
Total CLN100 SPOT									0.00	0	0
Total For CLN100									0.00	0	0
CLN103 On 20/03/2013 Spot Bond			100.00000	70.34875	100.00000	69.83871			0.00	0	0
Total CLN103 SPOT									0.00	0	0
Total For CLN103									0.00	0	0
CLN104 On 15/06/2014 Spot Bond			100.00000	30.52128	100.00000	37.87297			0.00	0	0
Total CLN104 SPOT									0.00	0	0
Total For CLN104									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN10{ On 20/06/2013 Spot Bond			100.00000	68.10811	100.00000	67.61432				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	69.83428	100.00000	69.37163				0.00	0	0
Total CLN110 SPOT										0.00	0	0
Total For CLN110										0.00	0	0
CLN111 On 31/03/2013 Spot Bond			100.00000	69.83428	100.00000	69.37163				0.00	0	0
Total CLN111 SPOT										0.00	0	0
Total For CLN111										0.00	0	0
CLN114 On 20/06/2013 Spot Bond			100.00000	68.10811	100.00000	67.61432				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	68.10811	100.00000	67.61432				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	57.48779	100.00000	57.06644				0.00	0	0
Total CLN116 SPOT										0.00	0	0
Total For CLN116										0.00	0	0
CLN117 On 20/06/2013 Spot Bond			100.00000	68.13839	100.00000	67.64438				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	67.83560	100.00000	67.34379				0.00	0	0
Total CLN118 SPOT										0.00	0	0
Total For CLN118										0.00	0	0
CLN12{ On 20/06/2013 Spot Bond			100.00000	67.59337	100.00000	67.10332				0.00	0	0
Total CLN120 SPOT										0.00	0	0
Total For CLN120										0.00	0	0
CLN12{ On 23/05/2013 Spot Bond			100.00000	58.06910	100.00000	57.64810				0.00	0	0
Total CLN123 SPOT										0.00	0	0
Total For CLN123										0.00	0	0
CLN12{ On 20/08/2015 Spot Bond			100.00000	21.43745	100.00000	21.28203				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	66.34743	100.00000	65.86641				0.00	0	0
Total CLN127 SPOT										0.00	0	0
Total For CLN127										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN13(On 20/08/2015 Spot Bond			100.00000	21.30049	100.00000	21.14606				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	46.58662	100.00000	46.24887				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	46.29461	100.00000	45.95897				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	22.02445	100.00000	21.86478				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	58.18412	100.00000	57.76229				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	58.01260	100.00000	57.59201				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	57.94567	100.00000	57.52097				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	68.19894	100.00000	67.70451				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	67.98699	100.00000	67.49409				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	46.87863	100.00000	46.53875				0.00	0	0
Total CLN143 SPOT										0.00	0	0
Total For CLN143										0.00	0	0
CLN14(On 20/09/2013 Spot Bond			100.00000	59.01027	100.00000	58.62144				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	105.59474	13.64000	105.48060				0.00	0	0
Total CLN147 SPOT										0.00	0	0
Total For CLN147										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149 On 20/09/2013 Spot Bond			100.00000	54.78441	100.00000	54.42343			0.00	0	0
Total CLN149 SPOT									0.00	0	0
Total For CLN149									0.00	0	0
CLN152 On 20/08/2013 Spot Bond			100.00000	59.64222	100.00000	59.20981			0.00	0	0
Total CLN152 SPOT									0.00	0	0
Total For CLN152									0.00	0	0
CLN153 On 25/11/2012 Spot Bond			100.00000	85.56790	100.00000	84.98048			0.00	0	0
Total CLN153 SPOT									0.00	0	0
Total For CLN153									0.00	0	0
CLN154 On 20/03/2014 Spot Bond			100.00000	35.43901	100.00000	35.18208			0.00	0	0
Total CLN154 SPOT									0.00	0	0
Total For CLN154									0.00	0	0
CLN156 On 20/12/2013 Spot Bond			100.00000	48.25523	100.00000	47.90538			0.00	0	0
Total CLN156 SPOT									0.00	0	0
Total For CLN156									0.00	0	0
CLN157 On 20/12/2013 Spot Bond			100.00000	48.25523	100.00000	47.90538			0.00	0	0
Total CLN157 SPOT									0.00	0	0
Total For CLN157									0.00	0	0
CLN158 On 19/04/2013 Spot Bond			100.00000	63.49619	100.00000	63.03584			0.00	0	0
Total CLN158 SPOT									0.00	0	0
Total For CLN158									0.00	0	0
CLN159 On 14/02/2015 Spot Bond			100.00000	21.77282	100.00000	21.61496			0.00	0	0
Total CLN159 SPOT									0.00	0	0
Total For CLN159									0.00	0	0
CLN164 On 30/04/2014 Spot Bond			100.00000	34.50378	100.00000	34.25363			0.00	0	0
Total CLN164 SPOT									0.00	0	0
Total For CLN164									0.00	0	0
CLN165 On 30/04/2014 Spot Bond			100.00000	34.50378	100.00000	34.25363			0.00	0	0
Total CLN165 SPOT									0.00	0	0
Total For CLN165									0.00	0	0
CLN166 On 30/04/2014 Spot Bond			100.00000	34.50378	100.00000	34.25363			0.00	0	0
Total CLN166 SPOT									0.00	0	0
Total For CLN166									0.00	0	0
CLN167 On 30/04/2014 Spot Bond			100.00000	34.50378	100.00000	34.25363			0.00	0	0
Total CLN167 SPOT									0.00	0	0
Total For CLN167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN168 On 30/04/2014 Spot Bond			100.00000	34.50378	100.00000	34.25363				0.00	0	0
Total CLN168 SPOT										0.00	0	0
Total For CLN168										0.00	0	0
CLN169 On 30/04/2014 Spot Bond			100.00000	34.50378	100.00000	34.25363				0.00	0	0
Total CLN169 SPOT										0.00	0	0
Total For CLN169										0.00	0	0
CLN170 On 20/12/2015 Spot Bond			100.00000	15.96931	100.00000	15.85354				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN172 On 30/04/2014 Spot Bond			100.00000	34.50378	100.00000	34.25363				0.00	0	0
Total CLN172 SPOT										0.00	0	0
Total For CLN172										0.00	0	0
CLN173 On 25/11/2012 Spot Bond			100.00000	85.42072	100.00000	84.83432				0.00	0	0
Total CLN173 SPOT										0.00	0	0
Total For CLN173										0.00	0	0
CLN174 On 31/03/2013 Spot Bond			100.00000	66.08298	100.00000	65.60388				0.00	0	0
Total CLN174 SPOT										0.00	0	0
Total For CLN174										0.00	0	0
CLN175 On 31/03/2013 Spot Bond			100.00000	66.48491	100.00000	66.00289				0.00	0	0
Total CLN175 SPOT										0.00	0	0
Total For CLN175										0.00	0	0
CLN176 On 31/03/2013 Spot Bond			100.00000	66.22483	100.00000	65.74470				0.00	0	0
Total CLN176 SPOT										0.00	0	0
Total For CLN176										0.00	0	0
CLN177 On 31/03/2013 Spot Bond			100.00000	66.22483	100.00000	65.74470				0.00	0	0
Total CLN177 SPOT										0.00	0	0
Total For CLN177										0.00	0	0
CLN179 On 20/03/2016 Spot Bond			100.00000	11.24705	100.00000	11.16551				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN180 On 26/05/2013 Spot Bond			100.00000	66.66754	100.00000	66.66751				0.00	0	0
Total CLN180 SPOT										0.00	0	0
Total For CLN180										0.00	0	0
CLN181 On 26/05/2013 Spot Bond			100.00000	66.66754	100.00000	66.66751				0.00	0	0
Total CLN181 SPOT										0.00	0	0
Total For CLN181										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183 On 15/06/2016 Spot Bond			100.00000	12.83866	100.00000	13.53818			0.00	0	0
Total CLN183 SPOT									0.00	0	0
Total For CLN183									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			100.00000	12.07823	100.00000	11.99865			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN185 On 15/06/2016 Spot Bond			100.00000	12.83866	100.00000	13.53818			0.00	0	0
Total CLN185 SPOT									0.00	0	0
Total For CLN185									0.00	0	0
CLN186 On 06/07/2016 Spot Bond			100.00000	12.48647	100.00000	12.39594			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0
CLN187 On 15/06/2014 Spot Bond			100.00000	32.42728	100.00000	36.67300			0.00	0	0
Total CLN187 SPOT									0.00	0	0
Total For CLN187									0.00	0	0
CLN188 On 20/06/2014 Spot Bond			100.00000	38.18395	100.00000	37.90712			0.00	0	0
Total CLN188 SPOT									0.00	0	0
Total For CLN188									0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	100.18639	2.76000	100.16401			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN192 On 24/08/2016 Spot Bond			100.00000	13.16324	100.00000	13.06780			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			2.76000	106.05388	2.76000	106.00428			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	100.38038	8.25000	100.31315			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN195 On 15/06/2014 Spot Bond			100.00000	33.85679	100.00000	37.99791			0.00	0	0
Total CLN195 SPOT									0.00	0	0
Total For CLN195									0.00	0	0
CLN196 On 15/06/2016 Spot Bond			100.00000	12.83866	100.00000	13.53818			0.00	0	0
Total CLN196 SPOT									0.00	0	0
Total For CLN196									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197 On 15/06/2016 Spot Bond			100.00000	12.83866	100.00000	13.53818			0.00	0	0
Total CLN197 SPOT									0.00	0	0
Total For CLN197									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			100.00000	3.53380	100.00000	3.50927			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	110.66594	2.40000	110.61717			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond			100.00000	13.54229	100.00000	13.44411			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN205 On 24/03/2013 Spot Bond			100.00000	65.67798	100.00000	65.20181			0.00	0	0
Total CLN205 SPOT									0.00	0	0
Total For CLN205									0.00	0	0
CLN209 On 20/03/2013 Spot Bond			100.00000	66.14495	100.00000	65.66539			0.00	0	0
Total CLN209 SPOT									0.00	0	0
Total For CLN209									0.00	0	0
CLN210 On 20/06/2013 Spot Bond			100.00000	66.65602	100.00000	66.17275			0.00	0	0
Total CLN210 SPOT									0.00	0	0
Total For CLN210									0.00	0	0
CLN211 On 20/12/2013 Spot Bond			100.00000	46.82316	100.00000	46.48369			0.00	0	0
Total CLN211 SPOT									0.00	0	0
Total For CLN211									0.00	0	0
CLN213 On 12/10/2014 Spot Bond			100.00000	22.69084	100.00000	22.52633			0.00	0	0
Total CLN213 SPOT									0.00	0	0
Total For CLN213									0.00	0	0
CLN214 On 12/10/2014 Spot Bond			100.00000	22.78251	100.00000	22.61734			0.00	0	0
Total CLN214 SPOT									0.00	0	0
Total For CLN214									0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.52000	103.54941	8.52000	103.47861			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN216 On 11/10/2014 Spot Bond			100.00000	23.01141	100.00000	22.84458			0.00	0	0
Total CLN216 SPOT									0.00	0	0
Total For CLN216									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN217 On 11/10/2014 Spot Bond			100.00000	22.90931	100.00000	22.74321			0.00	0	0
Total CLN217 SPOT									0.00	0	0
Total For CLN217									0.00	0	0
CLN219 On 20/10/2016 Spot Bond			100.00000	10.40871	100.00000	10.33325			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond			100.00000	10.40871	100.00000	10.33325			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.64500	103.52945	8.64500	103.45765			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.64500	103.52945	8.64500	103.45765			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN223 On 15/06/2014 Spot Bond			100.00000	33.45970	100.00000	37.62988			0.00	0	0
Total CLN223 SPOT									0.00	0	0
Total For CLN223									0.00	0	0
CLN224 On 15/06/2014 Spot Bond			100.00000	35.04804	100.00000	39.10202			0.00	0	0
Total CLN224 SPOT									0.00	0	0
Total For CLN224									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			100.00000	13.79751	100.00000	13.70611			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond			100.00000	10.51280	100.00000	10.43657			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond			100.00000	11.34253	100.00000	11.26030			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN228 On 14/06/2013 Spot Bond			100.00000	54.71201	100.00000	54.31100			0.00	0	0
Total CLN228 SPOT									0.00	0	0
Total For CLN228									0.00	0	0
CLN229 On 14/06/2013 Spot Bond			100.00000	54.73167	100.00000	54.33052			0.00	0	0
Total CLN229 SPOT									0.00	0	0
Total For CLN229									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN23(On 17/01/2015 Spot Bond			100.00000	22.49279	100.00000	22.32972				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	22.49279	100.00000	22.32972				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	36.51243	100.00000	36.29600				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	90.21666	100.00000	89.56762				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	63.89129	100.00000	63.42808				0.00	0	0
Total CLN234 SPOT										0.00	0	0
Total For CLN234										0.00	0	0
CLN23(On 19/04/2013 Spot Bond			100.00000	63.89129	100.00000	63.42808				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	14.46434	100.00000	13.10660				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	9.42479	100.00000	9.35645				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	87.45925	100.00000	86.84907				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	8.87441	100.00000	8.82180				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	20.24163	100.00000	20.09488				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	9.66517	100.00000	9.59510				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242 On 24/02/2019 Spot Bond			9.35000	100.59773	9.35000	100.52283			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	100.59773	9.35000	100.52283			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN244 On 25/02/2015 Spot Bond			100.00000	20.19259	100.00000	20.04620			0.00	0	0
Total CLN244 SPOT									0.00	0	0
Total For CLN244									0.00	0	0
CLN245 On 25/02/2015 Spot Bond			100.00000	20.21091	100.00000	20.06437			0.00	0	0
Total CLN245 SPOT									0.00	0	0
Total For CLN245									0.00	0	0
CLN246 On 24/02/2017 Spot Bond			100.00000	14.06847	100.00000	13.96648			0.00	0	0
Total CLN246 SPOT									0.00	0	0
Total For CLN246									0.00	0	0
CLN247 On 24/02/2017 Spot Bond			100.00000	14.01667	100.00000	13.91505			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN248 On 14/03/2015 Spot Bond			100.00000	19.49963	100.00000	19.35671			0.00	0	0
Total CLN248 SPOT									0.00	0	0
Total For CLN248									0.00	0	0
CLN249 On 24/02/2017 Spot Bond			100.00000	13.77838	100.00000	13.67848			0.00	0	0
Total CLN249 SPOT									0.00	0	0
Total For CLN249									0.00	0	0
CLN250 On 26/03/2015 Spot Bond			100.00000	16.55353	100.00000	18.11510			0.00	0	0
Total CLN250 SPOT									0.00	0	0
Total For CLN250									0.00	0	0
CLN251 On 26/03/2015 Spot Bond			100.00000	16.55353	100.00000	18.11510			0.00	0	0
Total CLN251 SPOT									0.00	0	0
Total For CLN251									0.00	0	0
CLN252 On 26/03/2015 Spot Bond			100.00000	16.55353	100.00000	18.11510			0.00	0	0
Total CLN252 SPOT									0.00	0	0
Total For CLN252									0.00	0	0
CLN253 On 26/03/2015 Spot Bond			100.00000	16.55353	100.00000	18.11510			0.00	0	0
Total CLN253 SPOT									0.00	0	0
Total For CLN253									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN254 On 26/03/2015 Spot Bond			100.00000	16.55353	100.00000	18.11510				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN255 On 26/03/2015 Spot Bond			100.00000	16.71073	100.00000	18.31487				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN256 On 26/03/2017 Spot Bond			100.00000	8.87713	100.00000	10.61091				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond			100.00000	8.87713	100.00000	10.61091				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond			100.00000	8.87713	100.00000	10.61091				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond			100.00000	8.87713	100.00000	10.61091				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond			100.00000	8.87713	100.00000	10.61091				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond			100.00000	8.87713	100.00000	10.61091				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.65000	99.76977	9.65000	104.50335				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 20/06/2014 Spot Bond			100.00000	32.88061	100.00000	32.64222				0.00	0	0
Total CLN263 SPOT										0.00	0	0
Total For CLN263										0.00	0	0
CLN264 On 18/08/2014 Spot Bond			100.00000	27.93021	100.00000	27.72772				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN265 On 02/04/2013 Spot Bond			100.00000	65.23184	100.00000	64.62276				0.00	0	0
Total CLN265 SPOT										0.00	0	0
Total For CLN265										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266 On 16/03/2014 Spot Bond			100.00000	37.29665	100.00000	30.93383			0.00	0	0
Total CLN266 SPOT									0.00	0	0
Total For CLN266									0.00	0	0
CLN267 On 16/03/2014 Spot Bond			100.00000	37.29665	100.00000	30.93383			0.00	0	0
Total CLN267 SPOT									0.00	0	0
Total For CLN267									0.00	0	0
CLN268 On 30/04/2017 Spot Bond			100.00000	8.68667	100.00000	10.92330			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN269 On 20/06/2017 Spot Bond			100.00000	10.70840	100.00000	10.63077			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN270 On 24/02/2017 Spot Bond			100.00000	13.23962	100.00000	13.14363			0.00	0	0
Total CLN270 SPOT									0.00	0	0
Total For CLN270									0.00	0	0
CLN271 On 20/06/2017 Spot Bond			100.00000	12.17071	100.00000	12.08247			0.00	0	0
Total CLN271 SPOT									0.00	0	0
Total For CLN271									0.00	0	0
CLN272 On 20/06/2017 Spot Bond			100.00000	9.05114	100.00000	8.98551			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond			100.00000	9.00239	100.00000	8.93713			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond			100.00000	9.05114	100.00000	8.98551			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond			100.00000	9.86071	100.00000	9.76864			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN276 On 24/05/2017 Spot Bond			100.00000	11.55535	100.00000	11.44746			0.00	0	0
Total CLN276 SPOT									0.00	0	0
Total For CLN276									0.00	0	0
CLN277 On 25/05/2017 Spot Bond			100.00000	11.51928	100.00000	11.41172			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN277 On 20/06/2017 Spot Bond			100.00000	9.03163	100.00000	8.96615			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN279 On 20/06/2015 Spot Bond			100.00000	19.65404	100.00000	19.51155			0.00	0	0
Total CLN279 SPOT									0.00	0	0
Total For CLN279									0.00	0	0
CLN280 On 07/06/2017 Spot Bond			100.00000	9.73548	100.00000	9.64359			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN281 On 21/06/2015 Spot Bond			100.00000	16.60403	100.00000	16.44900			0.00	0	0
Total CLN281 SPOT									0.00	0	0
Total For CLN281									0.00	0	0
CLN282 On 27/06/2015 Spot Bond			100.00000	16.22632	100.00000	17.98871			0.00	0	0
Total CLN282 SPOT									0.00	0	0
Total For CLN282									0.00	0	0
CLN283 On 20/09/2015 Spot Bond			100.00000	14.02588	100.00000	13.88079			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN284 On 20/06/2017 Spot Bond			100.00000	8.97399	100.00000	8.85378			0.00	0	0
Total CLN284 SPOT									0.00	0	0
Total For CLN284									0.00	0	0
CLN285 On 20/06/2017 Spot Bond			100.00000	8.55319	100.00000	8.43496			0.00	0	0
Total CLN285 SPOT									0.00	0	0
Total For CLN285									0.00	0	0
CLN286 On 20/06/2017 Spot Bond			100.00000	8.55319	100.00000	8.43496			0.00	0	0
Total CLN286 SPOT									0.00	0	0
Total For CLN286									0.00	0	0
CLN287 On 20/06/2017 Spot Bond			100.00000	8.54714	100.00000	8.42303			0.00	0	0
Total CLN287 SPOT									0.00	0	0
Total For CLN287									0.00	0	0
CLN288 On 10/08/2017 Spot Bond			100.00000	10.09587	100.00000	9.96326			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289 On 30/08/2017 Spot Bond			100.00000	1.87733	100.00000	1.85267			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN39 On 07/02/2016 Spot Bond			100.00000	18.44161	100.00000	18.32010				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	18.44161	100.00000	18.32010				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	0.00032	100.00000	0.00032				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN44 On 31/03/2013 Spot Bond			100.00000	67.14617	100.00000	66.70133				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	82.95826	100.00000	82.40274				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	82.94803	100.00000	82.39258				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	101.96987	100.00000	101.26970				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	82.93781	100.00000	82.38242				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	69.03335	100.00000	68.64912				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	60.95066	100.00000	60.50876				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	60.95066	100.00000	60.50876				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	8.38031	100.00000	8.31955				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN56 On 30/04/2013 Spot Bond			100.00000	67.00248	100.00000	66.55859				0.00	0	0
Total CLN56 SPOT										0.00	0	0
Total For CLN56										0.00	0	0
CLN57 On 30/04/2013 Spot Bond			100.00000	67.01763	100.00000	66.57364				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	82.94803	100.00000	82.39258				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	82.94803	100.00000	82.39258				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	13.34712	100.00000	13.24930				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	69.52499	100.00000	69.06439				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	11.37180	100.00000	11.29646				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	0.00200	100.00000	0.00199				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	0.00223	100.00000	0.00221				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLN93 On 20/09/2012 Spot Bond			100.00000	101.20815	100.00000	100.38975				0.00	0	0
Total CLN93 SPOT										0.00	0	0
Total For CLN93										0.00	0	0
CLN95 On 20/09/2012 Spot Bond			100.00000	101.25444	100.00000	100.43567				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	101.23460	100.00000	100.41599				0.00	0	0
Total CLN96 SPOT										0.00	0	0
Total For CLN96										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN97 On 20/09/2012 Spot Bond			100.00000	137.98065	100.00000	136.83163				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	101.27758	100.00000	100.45862				0.00	0	0
Total CLN99 SPOT										0.00	0	0
Total For CLN99										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond			100.00000	11.74270	100.00000	11.67617				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond			100.00000	11.74270	100.00000	11.67617				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond			100.00000	11.78515	100.00000	11.69971				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF04 On 10/10/2016 Spot Bond			100.00000	11.78515	100.00000	11.69971				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF05 On 20/09/2016 Spot Bond			100.00000	10.60927	100.00000	10.53236				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF06 On 20/12/2016 Spot Bond			100.00000	10.07864	100.00000	10.00556				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond			100.00000	9.24610	100.00000	9.17907				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF08 On 10/07/2013 Spot Bond			100.00000	64.17970	100.00000	63.58045				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF09 On 20/06/2017 Spot Bond			100.00000	9.33872	100.00000	9.27101				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond			100.00000	11.04934	100.00000	10.90263				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02 On 15/09/2016 Spot Bond			100.00000	15.40640	100.00000	21.24067			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	68.56201	100.00000	68.10779			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	12.21537	100.00000	12.13445			0.00	0	10,000
Total COJ04 SPOT									0.00	0	10,000
Total For COJ04									0.00	0	10,000
COJ05 On 05/06/2023 Spot Bond			100.00000	15.38257	100.00000	15.28066			0.00	0	339,547,000
Total COJ05 SPOT									0.00	0	339,547,000
Total For COJ05									0.00	0	339,547,000
COJ06 On 09/12/2015 Spot Bond			100.00000	20.01188	100.00000	19.87930			0.00	0	30,100,000
Total COJ06 SPOT									0.00	0	30,100,000
Total For COJ06									0.00	0	30,100,000
COJ07 On 23/03/2021 Spot Bond			100.00000	10.72777	100.00000	10.65709			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
CPL002 On 29/11/2014 Spot Bond			7.17500	99.33366	7.17500	99.27608			0.00	0	0
Total CPL002 SPOT									0.00	0	0
Total For CPL002									0.00	0	0
CPL003 On 28/02/2017 Spot Bond			100.00000	9.36664	100.00000	9.29874			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL005 On 01/03/2015 Spot Bond			100.00000	19.96917	100.00000	19.82281			0.00	0	0
Total CPL005 SPOT									0.00	0	0
Total For CPL005									0.00	0	0
CPL007 On 01/08/2015 Spot Bond			100.00000	18.06568	100.00000	17.82840			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPL008 On 27/11/2012 Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0
Total CPL008 SPOT									0.00	0	0
Total For CPL008									0.00	0	0
CPL009 On 07/12/2012 Spot Bond			100.00000	84.01342	100.00000	83.45209			0.00	0	0
Total CPL009 SPOT									0.00	0	0
Total For CPL009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN37 On 28/09/2012 Spot Bond			100.00000	99.89205	100.00000	99.10135			0.00	0	0
Total DEN37U SPOT									0.00	0	0
Total For DEN37U									0.00	0	0
DENG2 On 28/09/2012 Spot Bond			100.00000	100.07528	100.00000	99.28313			0.00	0	0
Total DENG26 SPOT									0.00	0	0
Total For DENG26									0.00	0	0
DENG3 On 02/04/2013 Spot Bond			100.00000	69.05984	100.00000	68.60108			0.00	0	0
Total DENG31 SPOT									0.00	0	0
Total For DENG31									0.00	0	0
DENG3 On 02/10/2012 Spot Bond			100.00000	98.95150	100.00000	98.17642			0.00	0	0
Total DENG33 SPOT									0.00	0	0
Total For DENG33									0.00	0	0
DENG3 On 28/09/2012 Spot Bond			100.00000	99.84352	100.00000	99.05320			0.00	0	0
Total DENG36 SPOT									0.00	0	0
Total For DENG36									0.00	0	0
DENG3 On 28/09/2012 Spot Bond			100.00000	99.84352	100.00000	99.05320			0.00	0	0
Total DENG38 SPOT									0.00	0	0
Total For DENG38									0.00	0	0
DENG3 On 28/09/2012 Spot Bond			100.00000	99.83866	100.00000	99.04839			0.00	0	0
Total DENG39 SPOT									0.00	0	0
Total For DENG39									0.00	0	0
DENG4 On 28/09/2012 Spot Bond			100.00000	99.58627	100.00000	98.79799			0.00	0	0
Total DENG40 SPOT									0.00	0	0
Total For DENG40									0.00	0	0
DRD02 On 01/10/2012 Spot Bond			100.00000	98.85938	100.00000	98.08300			0.00	0	0
Total DRD02 SPOT									0.00	0	0
Total For DRD02									0.00	0	0
DRD03 On 02/07/2014 Spot Bond			100,000.00000	1.71726	100,000.00000	1.40216		700,000,000,000.00		7,000,000	3,500,000
Total DRD03 SPOT								10,000,000,000,000.00		7,000,000	3,500,000
Total For DRD03								10,000,000,000,000.00		7,000,000	3,500,000
DRD04 On 03/07/2015 Spot Bond			100.00000	25.79505	100.00000	25.45625		9,100,000,000,000.00		91,000,000	30,500,000
Total DRD04 SPOT								9,100,000,000,000.00		91,000,000	30,500,000
Total For DRD04								9,100,000,000,000.00		91,000,000	30,500,000
DRD05 On 03/10/2013 Spot Bond			100.00000	31.58858	100.00000	29.62963		6,000,000,000,000.00		60,000,000	20,000,000
Total DRD05 SPOT								6,000,000,000,000.00		60,000,000	20,000,000
Total For DRD05								6,000,000,000,000.00		60,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13 On 25/08/2013 Spot Bond			100.00000	52.63454	100.00000	52.28773			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	22.55772	100.00000	22.40829			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	10.56989	100.00000	10.50024		440,208,800,000.00		4,402,088	84,204,088
Total DV22 SPOT								440,208,800,000.00		4,402,088	84,204,088
Total For DV22								440,208,800,000.00		4,402,088	84,204,088
DV23 On 27/02/2023 Spot Bond			100.00000	10.49253	100.00000	10.42340		23,438,300,000.00		234,383	198,910,383
Total DV23 SPOT								23,438,300,000.00		234,383	198,910,383
Total For DV23								23,438,300,000.00		234,383	198,910,383
DVF12 On 13/10/2012 Spot Bond			100.00000	94.90817	100.00000	94.18551		0.00		0	0
Total DVF12 SPOT								0.00		0	0
Total For DVF12								0.00		0	0
E170 On 01/08/2020 Spot Bond			100.00000	15.11923	100.00000	15.01961		0.00		0	16,727,900
Total E170 SPOT								0.00		0	16,727,900
Total For E170								0.00		0	16,727,900
EDC01 On 04/04/2016 Spot Bond			100.00000	17.92864	100.00000	17.79866		0.00		0	0
Total EDC01 SPOT								0.00		0	0
Total For EDC01								0.00		0	0
EFC01 On 31/08/2014 Spot Bond			100.00000	21.68589	100.00000	21.48119		0.00		0	0
Total EFC01 SPOT								0.00		0	0
Total For EFC01								0.00		0	0
EFC02 On 31/08/2015 Spot Bond			100.00000	9.14873	100.00000	9.06238		0.00		0	0
Total EFC02 SPOT								0.00		0	0
Total For EFC02								0.00		0	0
EFC03 On 31/08/2016 Spot Bond			100.00000	3.85962	100.00000	3.82319		0.00		0	0
Total EFC03 SPOT								0.00		0	0
Total For EFC03								0.00		0	0
EFC04 On 31/08/2017 Spot Bond			100.00000	1.62828	100.00000	1.61291		0.00		0	0
Total EFC04 SPOT								0.00		0	0
Total For EFC04								0.00		0	0
EL15 On 29/06/2015 Spot Bond			100.00000	16.06038	100.00000	15.95012		0.00		0	80,000,000
Total EL15 SPOT								0.00		0	80,000,000
Total For EL15								0.00		0	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 02/05/2028 Spot Bond			2.55000	103.24581	2.55000	103.19938			726,750,000,000.00	285,000,000	273,500,000
Total EL28 SPOT									726,750,000,000.00	285,000,000	273,500,000
Total For EL28									726,750,000,000.00	285,000,000	273,500,000
EMM01 On 28/07/2020 Spot Bond			100.00000	11.96840	100.00000	11.88954			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			100.00000	10.95690	100.00000	10.88351			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			8.00000	119.02917	8.00000	118.95307			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EPF001 On 19/08/2015 Spot Bond			100.00000	15.56601	100.00000	15.45315			0.00	0	0
Total EPF001 SPOT									0.00	0	0
Total For EPF001									0.00	0	0
EPFC0 On 16/11/2012 Spot Bond			100.00000	88.16897	100.00000	87.55096			0.00	0	0
Total EPFC01 SPOT									0.00	0	0
Total For EPFC01									0.00	0	0
EQ178L On 13/09/2012 Spot Bond			100.00000	68.66670	100.00000	68.66667			0.00	0	0
Total EQ178U SPOT									0.00	0	0
Total For EQ178U									0.00	0	0
EQ179L On 13/09/2012 Spot Bond			100.00000	68.65837	100.00000	68.65834			0.00	0	0
Total EQ179U SPOT									0.00	0	0
Total For EQ179U									0.00	0	0
EQ180L On 13/11/2012 Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0
Total EQ180U SPOT									0.00	0	0
Total For EQ180U									0.00	0	0
EQ181L On 03/12/2012 Spot Bond			100.00000	84.83153	100.00000	84.25963			0.00	0	0
Total EQ181U SPOT									0.00	0	0
Total For EQ181U									0.00	0	0
EQ182L On 11/12/2012 Spot Bond			100.00000	81.11111	100.00000	80.57395		2,600,000,000,000.00	26,000,000	22,000,000	
Total EQ182U SPOT								2,600,000,000,000.00	26,000,000	22,000,000	
Total For EQ182U								2,600,000,000,000.00	26,000,000	22,000,000	
EQS01 On 18/11/2014 Spot Bond			100.00000	28.66702	100.00000	28.47120			0.00	0	0
Total EQS01 SPOT									0.00	0	0
Total For EQS01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS02 On 01/07/2015 Spot Bond			100.00000	24.42158	100.00000	24.26065				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	19.16559	100.00000	19.02663				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	9.65683	100.00000	9.56667				0.00	0	70,000,000
Total EQS05 SPOT										0.00	0	70,000,000
Total For EQS05										0.00	0	70,000,000
ERS3A On 17/11/2012 Spot Bond			100.00000	87.21765	100.00000	86.60774				0.00	0	0
Total ERS3A7 SPOT										0.00	0	0
Total For ERS3A7										0.00	0	0
ERS3A On 17/11/2014 Spot Bond			100.00000	21.54029	100.00000	21.38413				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0
ERS3B On 17/11/2012 Spot Bond			100.00000	87.47469	100.00000	86.86299				0.00	0	0
Total ERS3B1 SPOT										0.00	0	0
Total For ERS3B1										0.00	0	0
ERS3B On 17/08/2014 Spot Bond			100.00000	28.50924	100.00000	28.30254				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	87.58180	100.00000	86.96933				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	29.19084	100.00000	28.97920				0.00	0	0
Total ERS3C2 SPOT										0.00	0	0
Total For ERS3C2										0.00	0	0
ERSA1 On 17/08/2013 Spot Bond			100.00000	58.42055	100.00000	57.99699				0.00	0	0
Total ERSA10 SPOT										0.00	0	0
Total For ERSA10										0.00	0	0
ERSA1 On 17/08/2014 Spot Bond			100.00000	28.04064	100.00000	27.83734				0.00	0	0
Total ERSA11 SPOT										0.00	0	0
Total For ERSA11										0.00	0	0
ERSA1 On 17/08/2015 Spot Bond			100.00000	15.74025	100.00000	15.62613				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1: On 17/08/2013 Spot Bond			100.00000	58.43632	100.00000	58.01266			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	16.49723	100.00000	16.38734			9,600,000,000.00	96,000	61,850,000
Total ES15 SPOT									9,600,000,000.00	96,000	61,850,000
Total For ES15									9,600,000,000.00	96,000	61,850,000
ES18 On 20/04/2018 Spot Bond			9.25000	103.77546	9.25000	103.69856			57,432,759,750.00	6,208,947	516,379,616
Total ES18 SPOT									57,432,759,750.00	6,208,947	516,379,616
Total For ES18									57,432,759,750.00	6,208,947	516,379,616
ES23 On 25/01/2023 Spot Bond			10.00000	101.44218	10.00000	101.36152			602,700,000.00	60,270	276,045,000
Total ES23 SPOT									602,700,000.00	60,270	276,045,000
Total For ES23									602,700,000.00	60,270	276,045,000
ES26 On 02/04/2026 Spot Bond			7.85000	103.59756	7.85000	103.53220			2,886,963,100.00	367,766	55,162,000
Total ES26 SPOT									2,886,963,100.00	367,766	55,162,000
Total For ES26									2,886,963,100.00	367,766	55,162,000
ES33 On 15/09/2033 Spot Bond			7.50000	100.04069	7.50000	99.97999			6,618,849,390,000.00	882,513,252	1,349,030,000
Total ES33 SPOT									6,618,849,390,000.00	882,513,252	1,349,030,000
Total For ES33									6,618,849,390,000.00	882,513,252	1,349,030,000
FIFB01 On 24/08/2015 Spot Bond			100.00000	16.57768	100.00000	16.35994			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFC01 On 17/09/2012 Spot Bond			100.00000	68.64500	100.00000	99.18478			0.00	0	0
Total FIFC01 SPOT									0.00	0	0
Total For FIFC01									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.43873	100.00000	11.35580			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.13129	100.00000	11.05059			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	59.07469	100.00000	58.64640			10,696,000,000,000.00	106,960,000	40,320,000
Total FR2A3C SPOT									10,696,000,000,000.00	106,960,000	40,320,000
Total For FR2A3C									10,696,000,000,000.00	106,960,000	40,320,000
FR2B3(On 15/08/2013 Spot Bond			100.00000	59.20686	100.00000	58.77761			0.00	0	0
Total FR2B3C SPOT									0.00	0	0
Total For FR2B3C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3(On 15/08/2013 Spot Bond			8.37500	100.38353	8.37500	100.31572			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	59.86769	100.00000	59.43365			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	27.09644	100.00000	31.40603		5,600,000,000.00		56,000	17,379,000
Total FRB03 SPOT								5,600,000,000.00		56,000	17,379,000
Total For FRB03								5,600,000,000.00		56,000	17,379,000
FRB05 On 21/12/2018 Spot Bond			100.00000	10.90128	100.00000	10.82905		0.00		0	0
Total FRB05 SPOT								0.00		0	0
Total For FRB05								0.00		0	0
FRB06 On 05/11/2012 Spot Bond			100.00000	89.42610	100.00000	88.78275		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	83.19641	100.00000	82.63930		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	9.24762	100.00000	9.17985		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	7.25641	100.00000	7.20324		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	10.45038	100.00000	10.37462		0.00		0	0
Total FRB10 SPOT								0.00		0	0
Total For FRB10								0.00		0	0
FRBC2 On 21/12/2018 Spot Bond			100.00000	15.13291	100.00000	15.03266		0.00		0	20,000
Total FRBC21 SPOT								0.00		0	20,000
Total For FRBC21								0.00		0	20,000
FRBC2:On 21/12/2018 Spot Bond			100.00000	11.07366	100.00000	10.99338		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	41.80115	100.00000	41.51561		0.00		0	0
Total FRBI01 SPOT								0.00		0	0
Total For FRBI01								0.00		0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04 On	31/03/2013	Spot Bond			100.00000	69.83428	100.00000	69.37163			0.00	0	0
Total FRBI04 SPOT											0.00	0	0
Total For FRBI04											0.00	0	0
FRBI22 On	31/01/2022	Spot Bond			100.00000	3.43830	100.00000	3.41482			0.00	0	0
Total FRBI22 SPOT											0.00	0	0
Total For FRBI22											0.00	0	0
FRBI23 On	07/12/2023	Spot Bond			100.00000	6.90520	100.00000	6.85945			0.00	0	0
Total FRBI23 SPOT											0.00	0	0
Total For FRBI23											0.00	0	0
FRBI28 On	31/03/2028	Spot Bond			100.00000	3.78960	100.00000	3.76449		1,000,000,000,000.00		10,000,000	5,000,000
Total FRBI28 SPOT											1,000,000,000,000.00	10,000,000	5,000,000
Total For FRBI28											1,000,000,000,000.00	10,000,000	5,000,000
FRBI33 On	07/12/2033	Spot Bond			100.00000	4.32483	100.00000	4.29617			0.00	0	0
Total FRBI33 SPOT											0.00	0	0
Total For FRBI33											0.00	0	0
FRBN0 On	15/09/2015	Spot Bond			100.00000	21.18868	100.00000	27.78267			0.00	0	0
Total FRBN04 SPOT											0.00	0	0
Total For FRBN04											0.00	0	0
FRBN0 On	15/09/2015	Spot Bond			100.00000	21.18868	100.00000	27.78267			0.00	0	0
Total FRBN06 SPOT											0.00	0	0
Total For FRBN06											0.00	0	0
FRBN0 On	15/09/2015	Spot Bond			100.00000	21.18868	100.00000	27.78267			0.00	0	0
Total FRBN07 SPOT											0.00	0	0
Total For FRBN07											0.00	0	0
FRBZ0 On	30/11/2020	Spot Bond			100.00000	0.33954	100.00000	0.33762			0.00	0	0
Total FRBZ01 SPOT											0.00	0	0
Total For FRBZ01											0.00	0	0
FRBZ0 On	28/10/2024	Spot Bond			100.00000	0.02259	100.00000	0.02246			0.00	0	0
Total FRBZ02 SPOT											0.00	0	0
Total For FRBZ02											0.00	0	0
FRBZ0 On	10/12/2024	Spot Bond			100.00000	0.02082	100.00000	0.02071			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	35.51201	100.00000	35.27675			0.00	0	0
Total FRC04 SPOT											0.00	0	0
Total For FRC04											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08 On 29/04/2013 Spot Bond			100.00000	61.72672	100.00000	61.27920			0.00	0	0
Total FRC08 SPOT									0.00	0	0
Total For FRC08									0.00	0	0
FRC10 On 24/02/2017 Spot Bond			100.00000	13.57116	100.00000	13.47277			0.00	0	0
Total FRC101 SPOT									0.00	0	0
Total For FRC101									0.00	0	0
FRC10 On 20/03/2014 Spot Bond			100.00000	33.66665	100.00000	35.76739			0.00	0	0
Total FRC103 SPOT									0.00	0	0
Total For FRC103									0.00	0	0
FRC10 On 20/03/2014 Spot Bond			100.00000	30.59189	100.00000	31.86289			0.00	0	0
Total FRC104 SPOT									0.00	0	0
Total For FRC104									0.00	0	0
FRC10 On 24/02/2017 Spot Bond			100.00000	13.23962	100.00000	13.14363			0.00	0	0
Total FRC105 SPOT									0.00	0	0
Total For FRC105									0.00	0	0
FRC10 On 24/02/2017 Spot Bond			100.00000	13.23962	100.00000	13.14363			0.00	0	0
Total FRC106 SPOT									0.00	0	0
Total For FRC106									0.00	0	0
FRC10 On 03/06/2021 Spot Bond			100.00000	9.67841	100.00000	9.60747			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10 On 24/02/2017 Spot Bond			100.00000	13.04276	100.00000	12.94820			0.00	0	0
Total FRC108 SPOT									0.00	0	0
Total For FRC108									0.00	0	0
FRC10 On 20/06/2017 Spot Bond			100.00000	10.65967	100.00000	12.82451			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	57.35983	100.00000	56.94398			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	13.25556	100.00000	13.94827			0.00	0	0
Total FRC110 SPOT									0.00	0	0
Total For FRC110									0.00	0	0
FRC11 On 20/06/2017 Spot Bond			100.00000	9.39234	100.00000	11.24607			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC113 On 20/06/2017 Spot Bond			100.00000	10.19173	100.00000	12.24170			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC114 On 20/06/2014 Spot Bond			100.00000	33.34941	100.00000	35.57150			0.00	0	0
Total FRC114 SPOT									0.00	0	0
Total For FRC114									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			100.00000	8.29910	100.00000	8.98642			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			100.00000	8.70311	100.00000	9.51718			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC117 On 15/06/2016 Spot Bond			100.00000	13.11013	100.00000	13.80522			0.00	0	0
Total FRC117 SPOT									0.00	0	0
Total For FRC117									0.00	0	0
FRC118 On 20/06/2017 Spot Bond			100.00000	10.16736	100.00000	12.21134			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 On 20/06/2017 Spot Bond			100.00000	12.01960	100.00000	14.51830			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC120 On 20/06/2017 Spot Bond			100.00000	12.84823	100.00000	15.55036			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC121 On 20/06/2017 Spot Bond			100.00000	9.74816	100.00000	11.68925			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC122 On 20/06/2017 Spot Bond			100.00000	10.89850	100.00000	13.12199			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC123 On 20/06/2017 Spot Bond			100.00000	14.00832	100.00000	16.99524			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC124 On 20/06/2017 Spot Bond			100.00000	9.11486	100.00000	11.41769			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121 On 20/09/2017 Spot Bond			100.00000	6.78952	100.00000	7.53763			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC126 On 20/09/2017 Spot Bond			100.00000	11.03395	100.00000	14.15573			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC127 On 20/09/2017 Spot Bond			100.00000	12.89742	100.00000	16.62100			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC128 On 20/09/2017 Spot Bond			100.00000	10.11684	100.00000	12.94247			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC129 On 20/09/2017 Spot Bond			100.00000	10.70222	100.00000	13.71690			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC130 On 20/09/2017 Spot Bond			100.00000	12.32179	100.00000	15.85947			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC131 On 20/09/2017 Spot Bond			100.00000	11.53152	100.00000	14.81400			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC132 On 20/09/2017 Spot Bond			100.00000	12.79985	100.00000	16.49192			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC133 On 20/09/2017 Spot Bond			100.00000	13.50231	100.00000	17.42123			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC134 On 20/09/2017 Spot Bond			100.00000	12.28296	100.00000	15.79614			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC135 On 20/09/2017 Spot Bond			100.00000	11.91604	100.00000	15.30336			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC136 On 20/09/2017 Spot Bond			100.00000	10.81499	100.00000	13.84864			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond			100.00000	10.63961	100.00000	13.61693				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond			100.00000	13.01708	100.00000	16.75808				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond			100.00000	12.87092	100.00000	16.56498				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.00000	12.47143	100.00000	16.03716				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.00000	13.02915	100.00000	16.76475				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.00000	10.74348	100.00000	13.72596				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.00000	9.60538	100.00000	12.21292				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.00000	8.20673	100.00000	10.37090				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.00000	13.04263	100.00000	16.71430				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2014 Spot Bond			100.00000	17.14238	100.00000	16.51106				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC14: On 20/09/2015 Spot Bond			100.00000	7.23194	100.00000	6.96560				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 24/02/2017 Spot Bond			100.00000	2.83162	100.00000	2.79185				0.00	0	0
Total FRC148 SPOT										0.00	0	0
Total For FRC148										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14 On 20/09/2015 Spot Bond			100.00000	7.05958	100.00000	6.63753			0.00	0	0
Total FRC149 SPOT									0.00	0	0
Total For FRC149									0.00	0	0
FRC17 On 03/06/2014 Spot Bond			100.00000	36.09558	100.00000	35.85645			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	31.09096	100.00000	30.86555			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	20.24476	100.00000	20.09799			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	16.67294	100.00000	16.55207			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	43.35066	100.00000	43.03638			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	99.94374	6.90500	101.61185			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	8.91080	100.00000	8.84548			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	70.32755	100.00000	69.92337			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	64.34318	100.00000	63.87670			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	31.26176	100.00000	32.79680			0.00	0	0
Total FRC57 SPOT									0.00	0	0
Total For FRC57									0.00	0	0
FRC61 On 28/07/2017 Spot Bond			100.00000	9.74521	100.00000	9.67455			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			5.87500	100.75812	5.87500	100.71058			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	11.05308	100.00000	13.08204			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	11.13992	100.00000	13.19041			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	5.04995	100.00000	5.01667			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	24.85836	100.00000	24.71753			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	4.62775	100.00000	4.59726			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	6.47504	100.00000	6.43237			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	99.18478	100.00000	100.41927			0.00	0	0
Total FRC73 SPOT									0.00	0	0
Total For FRC73									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			100.00000	9.31878	100.00000	9.26598			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	99.19138	100.00000	98.39572			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	10.88288	100.00000	10.80398			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	15.62129	100.00000	16.27531			0.00	0	0
Total FRC77 SPOT									0.00	0	0
Total For FRC77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78 On 15/06/2016 Spot Bond			100.00000	15.80550	100.00000	16.45651			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	14.24451	100.00000	14.92105			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	106.23789	4.73000	106.17135			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	99.19137	100.00000	100.92941			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	14.43843	100.00000	15.11179			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	9.93391	100.00000	9.86189			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond			100.00000	10.99520	100.00000	10.91548			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	25.95026	100.00000	25.76213			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	12.42311	100.00000	12.33305			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	12.05649	100.00000	11.96907			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	99.19138	100.00000	99.98236			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	99.19138	100.00000	99.97006			0.00	0	0
Total FRC89 SPOT									0.00	0	0
Total For FRC89									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC90 On 20/03/2013 Spot Bond			100.00000	64.76490	100.00000	65.51762			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	64.76768	100.00000	65.52218			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	64.77877	100.00000	65.54042			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	65.84117	100.00000	66.95302			0.00	0	0
Total FRC93 SPOT									0.00	0	0
Total For FRC93									0.00	0	0
FRC94 On 20/03/2017 Spot Bond			100.00000	8.97688	100.00000	10.40849			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	14.35781	100.00000	13.01960			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	8.96797	100.00000	10.39783			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	17.91232	100.00000	19.53813			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	14.90117	100.00000	13.46329			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	13.65405	100.00000	13.55505			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	60.31234	100.00000	59.87508			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	62.74300	100.00000	62.28811			0.00	0	10,000
Total FRE2A2 SPOT									0.00	0	10,000
Total For FRE2A2									0.00	0	10,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B On 02/08/2013 Spot Bond			100.00000	60.38327	100.00000	59.94550			0.00	0	0
Total FRE2B1 SPOT									0.00	0	0
Total For FRE2B1									0.00	0	0
FRE2B On 02/08/2013 Spot Bond			100.00000	62.81938	100.00000	62.36394			0.00	0	0
Total FRE2B2 SPOT									0.00	0	0
Total For FRE2B2									0.00	0	0
FRE2C On 02/08/2013 Spot Bond			100.00000	60.55787	100.00000	60.11881			0.00	0	0
Total FRE2C SPOT									0.00	0	0
Total For FRE2C									0.00	0	0
FRE2D On 02/08/2013 Spot Bond			100.00000	60.61242	100.00000	60.17299			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	61.88913	100.00000	61.44044			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	62.33107	100.00000	61.87916			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	21.10023	100.00000	20.95379			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	56.45882	100.00000	56.04500		564,000,000,000.00		5,640,000	1,880,000
Total FRJ13 SPOT								564,000,000,000.00		5,640,000	1,880,000
Total For FRJ13								564,000,000,000.00		5,640,000	1,880,000
FRJ14 On 20/07/2014 Spot Bond			100.00000	30.83181	100.00000	30.60827		0.00		0	0
Total FRJ14 SPOT								0.00		0	0
Total For FRJ14								0.00		0	0
FRJ15 On 04/04/2015 Spot Bond			100.00000	17.45967	100.00000	17.29664		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	13.75204	100.00000	13.65233		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	9.45192	100.00000	9.36367		0.00		0	0
Total FRJ17 SPOT								0.00		0	0
Total For FRJ17								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18 On 21/02/2018 Spot Bond			100.00000	7.92943	100.00000	7.87194			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	6.90520	100.00000	6.85945			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	6.90520	100.00000	6.85945			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	6.90520	100.00000	6.85945			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	3.10558	100.00000	3.08512		827,999,900,000.00		8,279,999	1,895,999
Total FRS46 SPOT								827,999,900,000.00		8,279,999	1,895,999
Total For FRS46								827,999,900,000.00		8,279,999	1,895,999
FRS49 On 27/10/2020 Spot Bond			100.00000	7.75276	100.00000	7.69654			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	3.35553	100.00000	3.33261			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond			100.00000	12.61224	100.00000	12.52080			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond			100.00000	11.28922	100.00000	11.20737			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	92.02063	100.00000	91.33899			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	61.48538	100.00000	61.03962			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	7.64960	100.00000	7.59414			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63 On 22/12/2013 Spot Bond			100.00000	44.66882	100.00000	46.11161			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	103.71399	2.00000	103.67195			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	65.32345	100.00000	64.84987			0.00	0	0
Total FRS65 SPOT									0.00	0	0
Total For FRS65									0.00	0	0
FRS66 On 22/03/2013 Spot Bond			100.00000	65.37673	100.00000	66.38373			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	56.27397	100.00000	55.74853			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	0.85446	100.00000	0.84649			0.00	0	0
Total FRS68 SPOT									0.00	0	0
Total For FRS68									0.00	0	0
FRS70 On 04/06/2013 Spot Bond			100.00000	54.28766	100.00000	53.77523			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	53.60550	100.00000	53.09950			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	7.53196	100.00000	7.46164			0.00	0	0
Total FRS72 SPOT									0.00	0	0
Total For FRS72									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			100.00000	17.27965	100.00000	17.71272			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.00000	17.33809	100.00000	13.21366			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS75 On 13/06/2014 Spot Bond			100.00000	26.88313	100.00000	26.62937			0.00	0	0
Total FRS75 SPOT									0.00	0	0
Total For FRS75									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76 On 18/06/2017 Spot Bond			100.00000	12.79737	100.00000	12.67788			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS77 On 19/07/2014 Spot Bond			100.00000	31.40690	100.00000	30.98988			0.00	0	0
Total FRS77 SPOT									0.00	0	0
Total For FRS77									0.00	0	0
FRS78 On 08/08/2013 Spot Bond			100.00000	56.35290	100.00000	55.59638			0.00	0	0
Total FRS78 SPOT									0.00	0	0
Total For FRS78									0.00	0	0
FRX14 On 01/09/2014 Spot Bond			100.00000	27.54382	100.00000	27.35934		2,200,000,000.00		22,000	1,991,000
Total FRX14 SPOT								2,200,000,000.00		22,000	1,991,000
Total For FRX14								2,200,000,000.00		22,000	1,991,000
FRX15 On 14/03/2015 Spot Bond			100.00000	20.90649	100.00000	20.76646		7,600,000,000.00		76,000	2,031,000
Total FRX15 SPOT								7,600,000,000.00		76,000	2,031,000
Total For FRX15								7,600,000,000.00		76,000	2,031,000
FRX16 On 15/09/2016 Spot Bond			9.00000	96.74911	9.00000	96.67610		0.00		0	0
Total FRX16 SPOT								0.00		0	0
Total For FRX16								0.00		0	0
FRX17 On 15/09/2017 Spot Bond			8.00000	102.07195	8.00000	102.00332		0.00		0	0
Total FRX17 SPOT								0.00		0	0
Total For FRX17								0.00		0	0
FRX18 On 14/04/2018 Spot Bond			100.00000	15.81005	100.00000	15.70531		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	102.02837	9.00000	101.97921		900,000,000.00		100,000	6,159,000
Total FRX19 SPOT								900,000,000.00		100,000	6,159,000
Total For FRX19								900,000,000.00		100,000	6,159,000
FRX24 On 10/12/2024 Spot Bond			100.00000	13.39102	100.00000	13.30231		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	10.08241	100.00000	10.01598		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	11.30318	100.00000	11.22829		0.00		0	0
Total FRX45 SPOT								0.00		0	0
Total For FRX45								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1 On 05/09/2016 Spot Bond			100.00000	13.13749	100.00000	13.04121			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	17.86039	100.00000	17.69363			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	104.10794	9.48500	104.02889			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	72.30872	100.00000	71.90019			0.00	0	0
Total GFC2 SPOT									0.00	0	0
Total For GFC2									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			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	77.44364	100.00000	76.98083			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	73.05657	100.00000	72.64461			0.00	0	0
Total GPT12 SPOT									0.00	0	0
Total For GPT12									0.00	0	0
GPT18 On 30/10/2012 Spot Bond			100.00000	91.82478	100.00000	91.15453			0.00	0	0
Total GPT18 SPOT									0.00	0	0
Total For GPT18									0.00	0	0
GPT19 On 28/11/2012 Spot Bond			100.00000	83.52403	100.00000	82.95455			0.00	0	0
Total GPT19 SPOT									0.00	0	0
Total For GPT19									0.00	0	0
GR1A2 On 18/11/2012 Spot Bond			100.00000	86.69284	100.00000	86.08800			0.00	0	0
Total GR1A2A SPOT									0.00	0	0
Total For GR1A2A									0.00	0	0
GRA29 On 17/09/2012 Spot Bond			100.00000	66.66667	100.00000	99.18478			0.00	0	0
Total GRA297 SPOT									0.00	0	0
Total For GRA297									0.00	0	0
GRA29 On 15/11/2012 Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0
Total GRA298 SPOT									0.00	0	0
Total For GRA298									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29 On 18/12/2012 Spot Bond			100.00000	79.86871	100.00000	99.99980			0.00	0	0
Total GRA299 SPOT									0.00	0	0
Total For GRA299									0.00	0	0
GRD17 On 11/10/2012 Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0
Total GRD175 SPOT									0.00	0	0
Total For GRD175									0.00	0	0
GRD17 On 17/10/2012 Spot Bond			100.00000	92.40506	100.00000	91.70854			0.00	0	0
Total GRD176 SPOT									0.00	0	0
Total For GRD176									0.00	0	0
GRD17 On 01/11/2012 Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0
Total GRD177 SPOT									0.00	0	0
Total For GRD177									0.00	0	0
GRD17 On 05/11/2012 Spot Bond			100.00000	88.16425	100.00000	87.52998			0.00	0	0
Total GRD178 SPOT									0.00	0	0
Total For GRD178									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond			100.00000	8.52210	100.00000	8.46031			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond			100.00000	10.63039	100.00000	10.55331			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRN1A On 18/11/2012 Spot Bond			100.00000	86.72490	100.00000	86.11984			0.00	0	0
Total GRN1A1 SPOT									0.00	0	0
Total For GRN1A1									0.00	0	0
GRN1B On 18/11/2012 Spot Bond			100.00000	86.74627	100.00000	86.14106			0.00	0	0
Total GRN1B SPOT									0.00	0	0
Total For GRN1B									0.00	0	0
GRN1C On 18/11/2012 Spot Bond			100.00000	86.79969	100.00000	86.19411			0.00	0	0
Total GRN1C SPOT									0.00	0	0
Total For GRN1C									0.00	0	0
GRN1D On 18/11/2012 Spot Bond			100.00000	86.99203	100.00000	86.38511			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	19.59392	100.00000	19.45031			0.00	0	0
Total GRT01 SPOT									0.00	0	0
Total For GRT01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On 13/05/2016 Spot Bond			100.00000	10.57412	100.00000	10.49747			0.00	0	0
Total GRT02 SPOT									0.00	0	0
Total For GRT02									0.00	0	0
GRT03 On 15/10/2015 Spot Bond			100.00000	14.17437	100.00000	14.07161			0.00	0	400,000
Total GRT03 SPOT									0.00	0	400,000
Total For GRT03									0.00	0	400,000
GRT04 On 15/09/2016 Spot Bond			100.00000	10.41476	100.00000	9.68652			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	21.64110	100.00000	21.48420			0.00	0	0
Total GRT05 SPOT									0.00	0	0
Total For GRT05									0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond			100.00000	10.05825	100.00000	9.98532			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0
HILB01 On 18/07/2015 Spot Bond			100.00000	19.74064	100.00000	19.48135			0.00	0	0
Total HILB01 SPOT									0.00	0	0
Total For HILB01									0.00	0	0
HILB02 On 13/09/2017 Spot Bond			100.00000	1.76534	100.00000	1.74190			0.00	0	0
Total HILB02 SPOT									0.00	0	0
Total For HILB02									0.00	0	0
HILC01 On 18/10/2012 Spot Bond			100.00000	94.84700	100.00000	94.13387			0.00	0	0
Total HILC01 SPOT									0.00	0	0
Total For HILC01									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HMS1B On 19/07/2013 Spot Bond			100.00000	62.36730	100.00000	61.91513			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2013 Spot Bond			100.00000	62.36730	100.00000	61.91513			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B On 19/07/2013 Spot Bond			100.00000	55.91093	100.00000	55.59417			0.00	0	0
Total HMS1B5 SPOT									0.00	0	0
Total For HMS1B5									0.00	0	0
HMS1B On 19/07/2013 Spot Bond			100.00000	61.80029	100.00000	61.44921			0.00	0	0
Total HMS1B6 SPOT									0.00	0	0
Total For HMS1B6									0.00	0	0
HMS1B On 19/07/2013 Spot Bond			100.00000	63.18574	100.00000	62.72764			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1B On 19/07/2015 Spot Bond			100.00000	17.57451	100.00000	17.44710			0.00	0	0
Total HMS1B8 SPOT									0.00	0	0
Total For HMS1B8									0.00	0	0
HMS1B On 19/07/2015 Spot Bond			100.00000	19.17631	100.00000	19.03729			0.00	0	0
Total HMS1B9 SPOT									0.00	0	0
Total For HMS1B9									0.00	0	0
HMS1C On 19/07/2013 Spot Bond			100.00000	62.50276	100.00000	62.04962			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1C On 19/07/2013 Spot Bond			100.00000	63.32685	100.00000	62.86773			0.00	0	0
Total HMS1C3 SPOT									0.00	0	0
Total For HMS1C3									0.00	0	0
HMS1C On 19/07/2015 Spot Bond			100.00000	17.94457	100.00000	17.81447			0.00	0	0
Total HMS1C4 SPOT									0.00	0	0
Total For HMS1C4									0.00	0	0
HMS1C On 19/07/2015 Spot Bond			100.00000	19.54637	100.00000	19.40465			0.00	0	0
Total HMS1C5 SPOT									0.00	0	0
Total For HMS1C5									0.00	0	0
HMS1D On 19/07/2013 Spot Bond			100.00000	62.67774	100.00000	62.22333			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1D On 19/07/2013 Spot Bond			100.00000	63.58085	100.00000	63.11989			0.00	0	0
Total HMS1D3 SPOT									0.00	0	0
Total For HMS1D3									0.00	0	0
HMS1D On 19/07/2015 Spot Bond			100.00000	18.42035	100.00000	18.28680			0.00	0	0
Total HMS1D4 SPOT									0.00	0	0
Total For HMS1D4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D On 19/07/2015 Spot Bond			100.00000	20.02215	100.00000	19.87699			0.00	0	0
Total HMS1D5 SPOT									0.00	0	0
Total For HMS1D5									0.00	0	0
HMS1E On 19/07/2013 Spot Bond			100.00000	63.29863	100.00000	62.83972			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1E On 19/07/2013 Spot Bond			100.00000	63.91952	100.00000	63.45610			0.00	0	0
Total HMS1E3 SPOT									0.00	0	0
Total For HMS1E3									0.00	0	0
HMS1E On 19/07/2015 Spot Bond			100.00000	19.00186	100.00000	18.86409			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2013 Spot Bond			100.00000	64.06063	100.00000	63.59619			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2013 Spot Bond			100.00000	65.18952	100.00000	64.71690			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	10.99054	100.00000	10.91812		65,538,300,000.00		655,383	35,894,827
Total HWAY20 SPOT								65,538,300,000.00		655,383	35,894,827
Total For HWAY20								65,538,300,000.00		655,383	35,894,827
HWAY2 On 07/12/2023 Spot Bond			100.00000	6.90520	100.00000	6.85945		0.00		0	98,000,000
Total HWAY23 SPOT								0.00		0	98,000,000
Total For HWAY23								0.00		0	98,000,000
HWAY2 On 07/12/2024 Spot Bond			100.00000	6.89934	100.00000	6.85363		0.00		0	0
Total HWAY24 SPOT								0.00		0	0
Total For HWAY24								0.00		0	0
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.28203	100.00000	10.21428		3,600,000,000.00		36,000	30,286,000
Total HWAY34 SPOT								3,600,000,000.00		36,000	30,286,000
Total For HWAY34								3,600,000,000.00		36,000	30,286,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.28203	100.00000	10.21427		0.00		0	0
Total HWAY35 SPOT								0.00		0	0
Total For HWAY35								0.00		0	0
I2025 On 31/01/2025 Spot Bond			2.00000	100.84162	2.00000	100.80075		40,000,000,000.00		20,000,000	227,100,000
Total I2025 SPOT								40,000,000,000.00		20,000,000	227,100,000
Total For I2025								40,000,000,000.00		20,000,000	227,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			2.25000	100.87417	2.25000	100.83125			149,625,000,000.00	66,500,000	263,700,000
Total I2038 SPOT									149,625,000,000.00	66,500,000	263,700,000
Total For I2038									149,625,000,000.00	66,500,000	263,700,000
I2050 On 31/12/2050 Spot Bond			2.50000	100.97956	2.50000	100.93327			160,500,000,000.00	64,200,000	378,700,000
Total I2050 SPOT									160,500,000,000.00	64,200,000	378,700,000
Total For I2050									160,500,000,000.00	64,200,000	378,700,000
IB42 On 15/06/2017 Spot Bond			100.00000	9.68726	100.00000	8.03076			0.00	0	60,000,000
Total IB42 SPOT									0.00	0	60,000,000
Total For IB42									0.00	0	60,000,000
IBC01 On 16/03/2015 Spot Bond			100.00000	17.76180	100.00000	17.66089			0.00	0	0
Total IBC01 SPOT									0.00	0	0
Total For IBC01									0.00	0	0
IBL06 On 14/12/2012 Spot Bond			100.00000	82.04342	100.00000	81.50366			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	82.99769	100.00000	82.44437			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	22.40532	100.00000	22.25525			0.00	0	0
Total IBL11 SPOT									0.00	0	0
Total For IBL11									0.00	0	0
IBL12 On 12/03/2013 Spot Bond			100.00000	82.22861	100.00000	81.78851			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	19.78832	100.00000	20.09571			0.00	0	15,500,000
Total IBL13 SPOT									0.00	0	15,500,000
Total For IBL13									0.00	0	15,500,000
IBL14 On 28/06/2015 Spot Bond			100.00000	18.63749	100.00000	18.50236			0.00	0	0
Total IBL14 SPOT									0.00	0	0
Total For IBL14									0.00	0	0
IBL15 On 28/06/2013 Spot Bond			100.00000	66.51123	100.00000	66.02902			0.00	0	0
Total IBL15 SPOT									0.00	0	0
Total For IBL15									0.00	0	0
IBL18 On 10/12/2013 Spot Bond			100.00000	37.52457	100.00000	37.24953			0.00	0	0
Total IBL18 SPOT									0.00	0	0
Total For IBL18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19 On 15/03/2014 Spot Bond			100.00000	37.55376	100.00000	32.89639			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	35.94774	100.00000	40.07364			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	14.87265	100.00000	19.51811			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	11.08014	100.00000	15.99033			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	36.92394	100.00000	36.67933			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	29.75649	100.00000	29.54075			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	27.80272	100.00000	27.60115			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	106.19478	1.75000	106.15386			0.00	0	0
Total IBL26 SPOT									0.00	0	0
Total For IBL26									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.27000	100.66281	8.27000	100.59632			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	20.83584	100.00000	20.68478			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	9.57061	100.00000	9.50122			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	5.59809	100.00000	5.56120			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36 On 31/01/2022 Spot Bond			100.00000	3.10558	100.00000	3.08512			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	17.72784	100.00000	17.56231			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	9.59780	100.00000	9.50818			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	104.01616	8.76500	103.94305			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond			100.00000	16.02811	100.00000	16.60717			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IC02 On 09/05/2013 Spot Bond			100.00000	65.99132	100.00000	65.55650			0.00	0	0
Total IC02 SPOT									0.00	0	0
Total For IC02									0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			100.00000	18.64066	100.00000	18.51718			0.00	0	0
Total IDCP01 SPOT									0.00	0	0
Total For IDCP01									0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			100.00000	18.64066	100.00000	18.51718			0.00	0	0
Total IDCP02 SPOT									0.00	0	0
Total For IDCP02									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.64623	5.00000	100.60572			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDW001 On 30/06/2016 Spot Bond			100.00000	14.62872	100.00000	14.47556			0.00	0	0
Total IDW001 SPOT									0.00	0	0
Total For IDW001									0.00	0	0
IDW002 On 30/06/2016 Spot Bond			100.00000	14.38569	100.00000	14.23509			0.00	0	0
Total IDW002 SPOT									0.00	0	0
Total For IDW002									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			100.00000	23.19341	100.00000	23.03975			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL01 On 29/12/2014 Spot Bond			100.00000	24.50042	100.00000	24.32279			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	24.50042	100.00000	24.32279			0.00	0	0
Total IHL02 SPOT									0.00	0	0
Total For IHL02									0.00	0	0
IHL03 On 17/05/2017 Spot Bond			100.00000	11.20857	100.00000	11.10391			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	7.34779	100.00000	7.29393			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IN01E On 23/07/2013 Spot Bond			100.00000	62.46151	100.00000	61.46976			0.00	0	0
Total IN01E SPOT									0.00	0	0
Total For IN01E									0.00	0	0
IN02E On 06/08/2013 Spot Bond			100.00000	60.42208	100.00000	59.61094			0.00	0	0
Total IN02E SPOT									0.00	0	0
Total For IN02E									0.00	0	0
IN03E On 13/08/2013 Spot Bond			100.00000	58.37765	100.00000	57.58521			0.00	0	0
Total IN03E SPOT									0.00	0	0
Total For IN03E									0.00	0	0
IN04 On 15/03/2015 Spot Bond			100.00000	20.99054	100.00000	25.29091			0.00	0	0
Total IN04 SPOT									0.00	0	0
Total For IN04									0.00	0	0
IN04E On 27/08/2013 Spot Bond			100.00000	50.86957	100.00000	50.14679			0.00	0	0
Total IN04E SPOT									0.00	0	0
Total For IN04E									0.00	0	0
IN07 On 16/05/2013 Spot Bond			100.00000	64.98119	100.00000	64.55303			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	15.77303	100.00000	15.65868			0.00	0	0
Total IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0
IN163U On 04/10/2012 Spot Bond			100.00000	98.29440	100.00000	97.52847			0.00	0	0
Total IN163U SPOT									0.00	0	0
Total For IN163U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN164U On 11/10/2012 Spot Bond			100.00000	96.52561	100.00000	95.78689				0.00	0	0
Total IN164U SPOT										0.00	0	0
Total For IN164U										0.00	0	0
IN165U On 18/10/2012 Spot Bond			100.00000	94.81935	100.00000	94.10642				0.00	0	0
Total IN165U SPOT										0.00	0	0
Total For IN165U										0.00	0	0
IND205 On 31/01/2013 Spot Bond			100.00000	72.85429	100.00000	72.42063				0.00	0	0
Total IND205 SPOT										0.00	0	0
Total For IND205										0.00	0	0
IND209 On 28/02/2013 Spot Bond			100.00000	68.99811	100.00000	68.60902				0.00	0	0
Total IND209 SPOT										0.00	0	0
Total For IND209										0.00	0	0
IND238 On 18/09/2012 Spot Bond			100.00000	99.72678	100.00000	98.91599				0.00	0	0
Total IND238 SPOT										0.00	0	0
Total For IND238										0.00	0	0
IND239 On 25/09/2012 Spot Bond			100.00000	97.85523	100.00000	97.07447				0.00	0	0
Total IND239 SPOT										0.00	0	0
Total For IND239										0.00	0	0
IND240 On 02/10/2012 Spot Bond			100.00000	96.05263	100.00000	95.30026				0.00	0	0
Total IND240 SPOT										0.00	0	0
Total For IND240										0.00	0	0
IND241 On 09/10/2012 Spot Bond			100.00000	94.31525	100.00000	93.58974				0.00	0	0
Total IND241 SPOT										0.00	0	0
Total For IND241										0.00	0	0
IND242 On 16/10/2012 Spot Bond			100.00000	92.63959	100.00000	91.93955				0.00	0	0
Total IND242 SPOT										0.00	0	0
Total For IND242										0.00	0	0
IND243 On 23/10/2012 Spot Bond			100.00000	91.02244	100.00000	90.34653				0.00	0	0
Total IND243 SPOT										0.00	0	0
Total For IND243										0.00	0	0
IND244 On 30/10/2012 Spot Bond			100.00000	89.46078	100.00000	88.80779				0.00	0	0
Total IND244 SPOT										0.00	0	0
Total For IND244										0.00	0	0
IND245 On 06/11/2012 Spot Bond			100.00000	87.95181	100.00000	87.32057				0.00	0	0
Total IND245 SPOT										0.00	0	0
Total For IND245										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND246 On 13/11/2012 Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0
Total IND246 SPOT									0.00	0	0
Total For IND246									0.00	0	0
IND247 On 20/11/2012 Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0
Total IND247 SPOT									0.00	0	0
Total For IND247									0.00	0	0
IND248 On 27/11/2012 Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0
Total IND248 SPOT									0.00	0	0
Total For IND248									0.00	0	0
IND249 On 04/12/2012 Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0
Total IND249 SPOT									0.00	0	0
Total For IND249									0.00	0	0
IND250 On 11/12/2012 Spot Bond			100.00000	81.11111	100.00000	80.57395		1,800,000,000,000.00		18,000,000	18,000,000
Total IND250 SPOT								1,800,000,000,000.00		18,000,000	18,000,000
Total For IND250								1,800,000,000,000.00		18,000,000	18,000,000
INF001 On 30/07/2013 Spot Bond			100.00000	58.51777	100.00000	57.74915			0.00	0	0
Total INF001 SPOT									0.00	0	0
Total For INF001									0.00	0	0
INF002 On 05/02/2013 Spot Bond			100.00000	80.76539	100.00000	79.74304			0.00	0	0
Total INF002 SPOT									0.00	0	0
Total For INF002									0.00	0	0
ING100 On 19/05/2013 Spot Bond			100.00000	58.81846	100.00000	58.39203			0.00	0	0
Total ING100 SPOT									0.00	0	0
Total For ING100									0.00	0	0
ING114 On 31/12/2015 Spot Bond			100.00000	16.79421	100.00000	16.67245			0.00	0	0
Total ING114 SPOT									0.00	0	0
Total For ING114									0.00	0	0
ING115 On 31/03/2016 Spot Bond			100.00000	18.36636	100.00000	18.23321			0.00	0	0
Total ING115 SPOT									0.00	0	0
Total For ING115									0.00	0	0
ING116 On 31/03/2016 Spot Bond			100.00000	17.12182	100.00000	16.99768			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING126 On 25/11/2012 Spot Bond			100.00000	89.06757	100.00000	88.45613			0.00	0	0
Total ING126 SPOT									0.00	0	0
Total For ING126									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127 On 07/12/2012 Spot Bond			100.00000	82.95464	100.00000	82.40038			0.00	0	0
Total ING127 SPOT									0.00	0	0
Total For ING127									0.00	0	0
ING132 On 22/12/2018 Spot Bond			100.00000	8.53436	100.00000	10.48431			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING133 On 28/02/2013 Spot Bond			100.00000	73.01725	100.00000	72.60550			0.00	0	0
Total ING133 SPOT									0.00	0	0
Total For ING133									0.00	0	0
ING135 On 10/12/2014 Spot Bond			100.00000	22.08753	100.00000	21.92564			0.00	0	0
Total ING135 SPOT									0.00	0	0
Total For ING135									0.00	0	0
ING138 On 22/03/2017 Spot Bond			100.00000	9.57487	100.00000	11.47560			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING146 On 17/09/2012 Spot Bond			100.00000	76.45000	100.00000	99.18478			0.00	0	0
Total ING146 SPOT									0.00	0	0
Total For ING146									0.00	0	0
ING147 On 16/12/2012 Spot Bond			100.00000	81.81749	100.00000	99.26471			0.00	0	0
Total ING147 SPOT									0.00	0	0
Total For ING147									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.88827	6.50000	100.85283			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING154 On 03/04/2013 Spot Bond			100.00000	64.95610	100.00000	64.34960			0.00	0	0
Total ING154 SPOT									0.00	0	0
Total For ING154									0.00	0	0
ING155 On 19/09/2012 Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0
Total ING155 SPOT									0.00	0	0
Total For ING155									0.00	0	0
ING157 On 12/04/2013 Spot Bond			100.00000	62.89658	100.00000	62.30931			0.00	0	0
Total ING157 SPOT									0.00	0	0
Total For ING157									0.00	0	0
ING159 On 05/12/2012 Spot Bond			100.00000	83.68009	100.00000	83.26137		10,000,000,000,000.00		100,000,000	100,000,000
Total ING159 SPOT								10,000,000,000,000.00		100,000,000	100,000,000
Total For ING159								10,000,000,000,000.00		100,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING160 On 10/12/2012 Spot Bond			100.00000	82.91624	100.00000	82.36591			0.00	0	0
Total ING160 SPOT									0.00	0	0
Total For ING160									0.00	0	0
ING161 On 20/03/2017 Spot Bond			100.00000	9.02795	100.00000	11.29849			0.00	0	0
Total ING161 SPOT									0.00	0	0
Total For ING161									0.00	0	0
ING166 On 02/01/2013 Spot Bond			100.00000	92.11672	100.00000	90.12860			0.00	0	0
Total ING166 SPOT									0.00	0	0
Total For ING166									0.00	0	0
ING167 On 30/09/2014 Spot Bond			100.00000	23.00670	100.00000	22.55982			0.00	0	0
Total ING167 SPOT									0.00	0	0
Total For ING167									0.00	0	0
ING168 On 07/03/2013 Spot Bond			100.00000	69.20152	100.00000	68.42105			0.00	0	0
Total ING168 SPOT									0.00	0	0
Total For ING168									0.00	0	0
ING169 On 07/06/2013 Spot Bond			100.00000	46.46952	100.00000	45.85249			0.00	0	0
Total ING169 SPOT									0.00	0	0
Total For ING169									0.00	0	0
ING31 On 31/10/2012 Spot Bond			100.00000	90.58626	100.00000	89.92666			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	60.82493	100.00000	60.38395			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	41.36476	100.00000	41.06487			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	41.36476	100.00000	41.06487			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	43.91573	100.00000	43.59733			0.00	0	0
Total ING46 SPOT									0.00	0	0
Total For ING46									0.00	0	0
ING60L On 28/02/2014 Spot Bond			100.00000	42.59163	100.00000	42.27946			0.00	0	0
Total ING60U SPOT									0.00	0	0
Total For ING60U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89 On 31/12/2014 Spot Bond			100.00000	26.19754	100.00000	26.00761			0.00	0	0
Total ING89 SPOT									0.00	0	0
Total For ING89									0.00	0	0
INJ02 On 30/04/2015 Spot Bond			100.00000	21.38362	100.00000	21.22859			0.00	0	0
Total INJ02 SPOT									0.00	0	0
Total For INJ02									0.00	0	0
IPB3 On 04/12/2013 Spot Bond			100.00000	39.08718	100.00000	38.80069			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	17.33917	100.00000	17.17727			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	11.76057	100.00000	11.65075			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	9.45102	100.00000	9.36277			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	103.76326	8.80000	103.69004			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	39.45391	100.00000	39.19393		13,400,000,000.00	134,000	478,000	
Total IPL4 SPOT								13,400,000,000.00	134,000	478,000	
Total For IPL4								13,400,000,000.00	134,000	478,000	
IPL5 On 28/09/2015 Spot Bond			100.00000	15.41515	100.00000	15.30338		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	15.84576	100.00000	15.74136		0.00	0	15,045,000	
Total IPL6 SPOT								0.00	0	15,045,000	
Total For IPL6								0.00	0	15,045,000	
IV012 On 26/11/2014 Spot Bond			100.00000	21.76010	100.00000	21.60235		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	20.03955	100.00000	19.89426		0.00	0	0	
Total IV013 SPOT								0.00	0	0	
Total For IV013								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV014 On 22/06/2015 Spot Bond			100.00000	22.30978	100.00000	22.16198				0.00	0	0
Total IV014 SPOT										0.00	0	0
Total For IV014										0.00	0	0
IV015 On 20/09/2017 Spot Bond			100.00000	11.28787	100.00000	11.20604				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	8.06352	100.00000	8.00443				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	100.35688	2.75000	100.33454				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	104.10635	2.60000	104.05875				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV01E On 29/08/2013 Spot Bond			100.00000	50.79154	100.00000	50.08633				0.00	0	0
Total IV01E SPOT										0.00	0	0
Total For IV01E										0.00	0	0
IV022 On 02/04/2022 Spot Bond			100.00000	8.95412	100.00000	8.87052				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond			100.00000	10.94755	100.00000	10.80375				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond			100.00000	9.81243	100.00000	9.68355				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond			100.00000	0.35027	100.00000	0.34561				0.00	0	1,000,000,000
Total IV025 SPOT										0.00	0	1,000,000,000
Total For IV025										0.00	0	1,000,000,000
IV04 On 31/03/2013 Spot Bond			100.00000	73.47781	100.00000	72.99102				0.00	0	0
Total IV04 SPOT										0.00	0	0
Total For IV04										0.00	0	0
IV07 On 31/03/2013 Spot Bond			100.00000	66.15391	100.00000	65.67430				0.00	0	0
Total IV07 SPOT										0.00	0	0
Total For IV07										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			100.00000	19.60384	100.00000	19.47467			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	10.51929	100.00000	10.44301			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	102.95872	2.60000	102.90178			0.00	0	0
Total IV19A SPOT												0.00	0	0
Total For IV19A												0.00	0	0
IVA229	On	19/07/2013	Spot Bond			100.00000	50.78208	100.00000	50.44474			0.00	0	0
Total IVA229 SPOT												0.00	0	0
Total For IVA229												0.00	0	0
IVA237	On	13/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0
Total IVA237 SPOT												0.00	0	0
Total For IVA237												0.00	0	0
IVA238	On	20/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0
Total IVA238 SPOT												0.00	0	0
Total For IVA238												0.00	0	0
IVA239	On	27/09/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0
Total IVA239 SPOT												0.00	0	0
Total For IVA239												0.00	0	0
IVA240	On	04/10/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0
Total IVA240 SPOT												0.00	0	0
Total For IVA240												0.00	0	0
IVA241	On	11/10/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			1,200,000,000,000.00	12,000,000	6,000,000
Total IVA241 SPOT												1,200,000,000,000.00	12,000,000	6,000,000
Total For IVA241												1,200,000,000,000.00	12,000,000	6,000,000
IVA242	On	18/10/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0
Total IVA242 SPOT												0.00	0	0
Total For IVA242												0.00	0	0
IVA243	On	25/10/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0
Total IVA243 SPOT												0.00	0	0
Total For IVA243												0.00	0	0
IVA244	On	01/11/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0
Total IVA244 SPOT												0.00	0	0
Total For IVA244												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA245 On 08/11/2012 Spot Bond			100.00000	87.52998	100.00000	86.90476				0.00	0	0
Total IVA245 SPOT										0.00	0	0
Total For IVA245										0.00	0	0
IVA246 On 15/11/2012 Spot Bond			100.00000	86.08491	100.00000	85.48009				0.00	0	0
Total IVA246 SPOT										0.00	0	0
Total For IVA246										0.00	0	0
IVA247 On 22/11/2012 Spot Bond			100.00000	84.68677	100.00000	84.10138				0.00	0	0
Total IVA247 SPOT										0.00	0	0
Total For IVA247										0.00	0	0
IVA248 On 29/11/2012 Spot Bond			100.00000	83.33333	100.00000	82.76644				0.00	0	0
Total IVA248 SPOT										0.00	0	0
Total For IVA248										0.00	0	0
IVA249 On 06/12/2012 Spot Bond			100.00000	82.02247	100.00000	81.47321				0.00	0	0
Total IVA249 SPOT										0.00	0	0
Total For IVA249										0.00	0	0
IVA250 On 13/12/2012 Spot Bond			100.00000	80.75221	100.00000	80.21978				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	65.61342	100.00000	65.13772				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	7.88399	100.00000	7.82683				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC004 On 29/04/2014 Spot Bond			100.00000	29.58614	100.00000	29.37164				0.00	0	0
Total IVC004 SPOT										0.00	0	0
Total For IVC004										0.00	0	0
IVC005 On 27/07/2015 Spot Bond			100.00000	11.04034	100.00000	10.89532				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVF001 On 10/01/2013 Spot Bond			100.00000	91.16301	100.00000	89.82238				0.00	0	0
Total IVF001 SPOT										0.00	0	0
Total For IVF001										0.00	0	0
IVF002 On 01/08/2013 Spot Bond			100.00000	58.51777	100.00000	57.74915				0.00	0	0
Total IVF002 SPOT										0.00	0	0
Total For IVF002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF003 On 07/02/2013 Spot Bond			100.00000	80.60981	100.00000	79.60219			0.00	0	0
Total IVF003 SPOT									0.00	0	0
Total For IVF003									0.00	0	0
KCF011 On 30/04/2013 Spot Bond			100.00000	63.38801	100.00000	62.92845			0.00	0	0
Total KCF01U SPOT									0.00	0	0
Total For KCF01U									0.00	0	0
KCF021 On 30/04/2013 Spot Bond			100.00000	63.01520	100.00000	62.55834			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	77.07172	100.00000	76.61387			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	73.32946	100.00000	72.91595			0.00	0	0
Total KSB005 SPOT									0.00	0	0
Total For KSB005									0.00	0	0
KSB007 On 31/08/2017 Spot Bond			100.00000	2.35835	100.00000	2.33141			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSP003 On 01/02/2013 Spot Bond			100.00000	75.37323	100.00000	74.92547			0.00	0	0
Total KSP003 SPOT									0.00	0	0
Total For KSP003									0.00	0	0
KSP004 On 01/04/2013 Spot Bond			100.00000	70.33411	100.00000	69.86815			0.00	0	0
Total KSP004 SPOT									0.00	0	0
Total For KSP004									0.00	0	0
KW01 On 31/10/2027 Spot Bond			100.00000	18.37917	100.00000	18.25807			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	42.46930	100.00000	42.16140			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	16.57973	100.00000	18.14839			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			100.00000	14.70351	100.00000	14.53828		79,600,000,000.00		796,000	9,910,000
Total LGL02 SPOT								79,600,000,000.00		796,000	9,910,000
Total For LGL02								79,600,000,000.00		796,000	9,910,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1 On 12/09/2012 Spot Bond			100.00000	69.64338	100.00000	69.64335			0.00	0	0
Total LGL1 SPOT									0.00	0	0
Total For LGL1									0.00	0	0
MAQ00 On 27/01/2013 Spot Bond			100.00000	73.44064	100.00000	73.00000			0.00	0	0
Total MAQ007 SPOT									0.00	0	0
Total For MAQ007									0.00	0	0
MAQ01 On 12/09/2012 Spot Bond			100.00000	66.66670	100.00000	66.66668			0.00	0	0
Total MAQ016 SPOT									0.00	0	0
Total For MAQ016									0.00	0	0
MAQ01 On 28/09/2012 Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0
Total MAQ017 SPOT									0.00	0	0
Total For MAQ017									0.00	0	0
MAQ01 On 11/01/2013 Spot Bond			100.00000	75.88358	100.00000	75.41322			0.00	0	0
Total MAQ018 SPOT									0.00	0	0
Total For MAQ018									0.00	0	0
MAQ01 On 08/11/2012 Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0
Total MAQ019 SPOT									0.00	0	0
Total For MAQ019									0.00	0	0
MAQ02 On 02/08/2013 Spot Bond			100.00000	58.26043	100.00000	57.49520			0.00	0	0
Total MAQ020 SPOT									0.00	0	0
Total For MAQ020									0.00	0	0
MAQ02 On 29/11/2012 Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0
Total MAQ021 SPOT									0.00	0	0
Total For MAQ021									0.00	0	0
MAQ02 On 11/12/2012 Spot Bond			100.00000	81.11111	100.00000	80.57395		57,700,000,000,000.00	577,000,000	405,000,000	
Total MAQ022 SPOT								57,700,000,000,000.00	577,000,000	405,000,000	
Total For MAQ022								57,700,000,000,000.00	577,000,000	405,000,000	
MBC16 On 24/10/2012 Spot Bond			100.00000	90.79602	100.00000	90.12346			0.00	0	0
Total MBC16 SPOT									0.00	0	0
Total For MBC16									0.00	0	0
MBF01 On 15/04/2013 Spot Bond			100.00000	63.91573	100.00000	63.45235			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	31.25414	100.00000	31.02755			0.00	0	0
Total MBF019 SPOT									0.00	0	0
Total For MBF019									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF02: On 26/05/2013 Spot Bond			100.00000	57.03040	100.00000	56.61693				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	27.16841	100.00000	26.97144				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	96.74048	100.00000	95.98862				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	22.88522	100.00000	22.71930				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	16.89257	100.00000	16.73485				0.00	0	134,983,200
Total MBF028 SPOT										0.00	0	134,983,200
Total For MBF028										0.00	0	134,983,200
MBP01: On 30/01/2013 Spot Bond			100.00000	91.18857	100.00000	90.52778				0.00	0	0
Total MBP011 SPOT										0.00	0	0
Total For MBP011										0.00	0	0
MBP01: On 29/01/2013 Spot Bond			100.00000	91.32122	100.00000	90.65787				0.00	0	0
Total MBP012 SPOT										0.00	0	0
Total For MBP012										0.00	0	0
MBP01: On 29/01/2014 Spot Bond			100.00000	42.36286	100.00000	42.05573				0.00	0	0
Total MBP013 SPOT										0.00	0	0
Total For MBP013										0.00	0	0
MBP16 On 13/10/2012 Spot Bond			100.00000	95.02952	100.00000	94.30595				0.00	0	0
Total MBP16U SPOT										0.00	0	0
Total For MBP16U										0.00	0	0
MBP17 On 23/11/2012 Spot Bond			100.00000	85.89624	100.00000	85.30385				0.00	0	0
Total MBP17U SPOT										0.00	0	0
Total For MBP17U										0.00	0	0
MBP18 On 28/01/2014 Spot Bond			100.00000	42.38965	100.00000	42.08233				0.00	0	0
Total MBP18U SPOT										0.00	0	0
Total For MBP18U										0.00	0	0
MBP19 On 18/02/2013 Spot Bond			100.00000	87.21236	100.00000	86.60671				0.00	0	0
Total MBP19U SPOT										0.00	0	0
Total For MBP19U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP20 On 17/02/2014 Spot Bond			100.00000	40.27371	100.00000	39.98172				0.00	0	0
Total MBP20U SPOT										0.00	0	0
Total For MBP20U										0.00	0	0
MBP21 On 11/04/2014 Spot Bond			100.00000	30.95304	100.00000	30.72864				0.00	0	0
Total MBP21U SPOT										0.00	0	0
Total For MBP21U										0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	21.38698	100.00000	21.23023				0.00	0	0
Total MBP22U SPOT										0.00	0	0
Total For MBP22U										0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	21.18574	100.00000	21.03214				0.00	0	0
Total MBP23U SPOT										0.00	0	0
Total For MBP23U										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	4.34503	100.00000	4.31353				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	10.60799	100.00000	10.53108				0.00	0	0
Total MBP25U SPOT										0.00	0	0
Total For MBP25U										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	109.00546	8.00000	108.93540			192,000,000.00		24,000	22,000
Total MBSA01 SPOT									192,000,000.00		24,000	22,000
Total For MBSA01									192,000,000.00		24,000	22,000
MCB2N On 13/12/2012 Spot Bond			100.00000	82.07352	100.00000	81.53237				0.00	0	0
Total MCB2M SPOT										0.00	0	0
Total For MCB2M										0.00	0	0
MCB3N On 13/12/2014 Spot Bond			100.00000	20.23821	100.00000	20.08989				0.00	0	0
Total MCB3M SPOT										0.00	0	0
Total For MCB3M										0.00	0	0
MEFSA On 05/10/2014 Spot Bond			100.00000	27.55390	100.00000	27.37135				0.00	0	0
Total MEFSA1 SPOT										0.00	0	0
Total For MEFSA1										0.00	0	0
MEFSA On 05/10/2014 Spot Bond			100.00000	27.61647	100.00000	27.43352				0.00	0	0
Total MEFSA2 SPOT										0.00	0	0
Total For MEFSA2										0.00	0	0
MEFSA On 05/10/2016 Spot Bond			100.00000	13.78690	100.00000	13.69556				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA On 05/01/2019 Spot Bond			100.00000	9.14777	100.00000	9.08750			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond			100.00000	9.00033	100.00000	8.94103			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.59000	103.86449	8.59000	103.79291			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.34000	101.85257	9.34000	101.77680			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.01000	101.98354	10.01000	101.90237			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	26.10957	100.00000	25.93659			0.00	0	96,600,000
Total MET01 SPOT									0.00	0	96,600,000
Total For MET01									0.00	0	96,600,000
MFS1A On 20/12/2015 Spot Bond			100.00000	14.51514	100.00000	14.40991			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond			100.00000	8.88767	100.00000	8.82324			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			100.00000	12.89196	100.00000	12.79849			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MGL01 On 15/09/2015 Spot Bond			100.00000	16.60716	100.00000	20.73717		4,000,000,000.00		40,000	28,714,000
Total MGL01 SPOT								4,000,000,000.00		40,000	28,714,000
Total For MGL01								4,000,000,000.00		40,000	28,714,000
MIIL01 On 31/05/2015 Spot Bond			100.00000	16.72759	100.00000	16.56970			0.00	0	0
Total MIIL01 SPOT									0.00	0	0
Total For MIIL01									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.78500	102.59353	8.78500	102.52125			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01 On 31/05/2013 Spot Bond			100.00000	56.64831	100.00000	56.23311			0.00	0	0
Total MQB01 SPOT									0.00	0	0
Total For MQB01									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.00000	104.37698	8.00000	104.30989			416,000,000.00	52,000	10,679,000
Total MQB02 SPOT									416,000,000.00	52,000	10,679,000
Total For MQB02									416,000,000.00	52,000	10,679,000
MTN02 On 13/07/2014 Spot Bond			100.00000	32.30264	100.00000	32.08979			5,000,000,000.00	50,000	4,145,000
Total MTN02 SPOT									5,000,000,000.00	50,000	4,145,000
Total For MTN02									5,000,000,000.00	50,000	4,145,000
MTN03 On 13/07/2015 Spot Bond			100.00000	20.02840	100.00000	19.89644			0.00	0	9,700,000
Total MTN03 SPOT									0.00	0	9,700,000
Total For MTN03									0.00	0	9,700,000
MTN04 On 13/07/2017 Spot Bond			100.00000	13.51828	100.00000	13.42921			4,200,000,000.00	42,000	4,265,000
Total MTN04 SPOT									4,200,000,000.00	42,000	4,265,000
Total For MTN04									4,200,000,000.00	42,000	4,265,000
MTN05 On 28/10/2013 Spot Bond			100.00000	48.10335	100.00000	47.78467			0.00	0	0
Total MTN05 SPOT									0.00	0	0
Total For MTN05									0.00	0	0
MTNC0 On 18/09/2012 Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0
Total MTNC09 SPOT									0.00	0	0
Total For MTNC09									0.00	0	0
MTNC1 On 06/12/2012 Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0
Total MTNC10 SPOT									0.00	0	0
Total For MTNC10									0.00	0	0
N4A111 On 14/08/2020 Spot Bond			100.00000	6.28597	100.00000	6.24040			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	6.58432	100.00000	6.53658			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	6.66569	100.00000	6.61736			0.00	0	0
Total N4A208 SPOT									0.00	0	0
Total For N4A208									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.00000	6.17749	100.00000	6.13270			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302 On 14/08/2020 Spot Bond			100.00000	6.24258	100.00000	6.19732			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond			100.00000	6.35107	100.00000	6.30502			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond			100.00000	6.40531	100.00000	6.35888			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond			100.00000	6.47041	100.00000	6.42349			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A402 On 14/08/2020 Spot Bond			100.00000	6.63314	100.00000	6.58505			0.00	0	0
Total N4A402 SPOT									0.00	0	0
Total For N4A402									0.00	0	0
N4A405 On 14/08/2020 Spot Bond			100.00000	6.74163	100.00000	6.69276			0.00	0	200,000
Total N4A405 SPOT									0.00	0	200,000
Total For N4A405									0.00	0	200,000
N4A408 On 14/08/2020 Spot Bond			100.00000	6.86096	100.00000	6.81123			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond			100.00000	6.96946	100.00000	6.91892			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N4A502 On 14/08/2020 Spot Bond			100.00000	7.02370	100.00000	6.97278			0.00	0	0
Total N4A502 SPOT									0.00	0	0
Total For N4A502									0.00	0	0
N4B508 On 14/08/2020 Spot Bond			100.00000	7.67463	100.00000	7.61899			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0
N4C508 On 14/08/2020 Spot Bond			100.00000	8.43405	100.00000	8.37291			0.00	0	0
Total N4C508 SPOT									0.00	0	0
Total For N4C508									0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.10755	100.00000	0.10677			0.00	0	0
Total N4D68U SPOT									0.00	0	0
Total For N4D68U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68L On 14/08/2020 Spot Bond			100.00000	0.10755	100.00000	0.10677			0.00	0	0
Total N4E68U SPOT									0.00	0	0
Total For N4E68U									0.00	0	0
NBK10I On 21/04/2014 Spot Bond			100.00000	29.66552	100.00000	29.45045			0.00	0	0
Total NBK10B SPOT									0.00	0	0
Total For NBK10B									0.00	0	0
NBK11E On 27/10/2014 Spot Bond			100.00000	21.13369	100.00000	20.98047			0.00	0	0
Total NBK11B SPOT									0.00	0	0
Total For NBK11B									0.00	0	0
NBK12I On 20/02/2015 Spot Bond			100.00000	19.99419	100.00000	19.84923		400,000,000,000.00		4,000,000	2,000,000
Total NBK12B SPOT								400,000,000,000.00		4,000,000	2,000,000
Total For NBK12B								400,000,000,000.00		4,000,000	2,000,000
NBK13I On 21/02/2017 Spot Bond			100.00000	9.05740	100.00000	8.99173			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14I On 27/08/2015 Spot Bond			100.00000	15.70950	100.00000	15.50317			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 27/08/2017 Spot Bond			100.00000	8.78501	100.00000	8.66962			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			100.00000	18.48559	100.00000	23.62583			0.00	0	15,969,000
Total NBK2A SPOT									0.00	0	15,969,000
Total For NBK2A									0.00	0	15,969,000
NBK2B On 15/09/2015 Spot Bond			100.00000	15.79261	100.00000	16.04107			0.00	0	0
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	11.90498	100.00000	11.82525		10,000,000,000.00		100,000	6,970,000
Total NBK3A SPOT								10,000,000,000.00		100,000	6,970,000
Total For NBK3A								10,000,000,000.00		100,000	6,970,000
NBK4 On 28/10/2024 Spot Bond			100.00000	0.02259	100.00000	0.02246			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK5B On 19/04/2013 Spot Bond			100.00000	63.20268	100.00000	62.74445		3,236,000,000,000.00		32,360,000	8,090,000
Total NBK5B SPOT								3,236,000,000,000.00		32,360,000	8,090,000
Total For NBK5B								3,236,000,000,000.00		32,360,000	8,090,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A On 19/04/2015 Spot Bond			100.00000	24.60606	100.00000	24.44305			0.00	0	9,400,000
Total NBK6A SPOT									0.00	0	9,400,000
Total For NBK6A									0.00	0	9,400,000
NBK6B On 19/04/2015 Spot Bond			100.00000	17.68024	100.00000	17.55205			0.00	0	0
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond			100.00000	9.04082	100.00000	8.97528			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK8A On 24/03/2014 Spot Bond			100.00000	39.12058	100.00000	38.86282			0.00	0	0
Total NBK8A SPOT									0.00	0	0
Total For NBK8A									0.00	0	0
NBK8B On 24/03/2014 Spot Bond			100.00000	32.23658	100.00000	32.00287		3,181,000,000,000.00		31,810,000	26,362,000
Total NBK8B SPOT								3,181,000,000,000.00		31,810,000	26,362,000
Total For NBK8B								3,181,000,000,000.00		31,810,000	26,362,000
NBK9A On 23/03/2016 Spot Bond			100.00000	19.09086	100.00000	18.96507			0.00	0	11,545,000
Total NBK9A SPOT									0.00	0	11,545,000
Total For NBK9A									0.00	0	11,545,000
NBK9B On 23/03/2016 Spot Bond			100.00000	12.48233	100.00000	12.39183			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	78.53339	100.00000	77.99413		8,000,000,000,000.00		80,000,000	30,000,000
Total NBK11 SPOT								8,000,000,000,000.00		80,000,000	30,000,000
Total For NBK11								8,000,000,000,000.00		80,000,000	30,000,000
NCLN17 On 24/01/2013 Spot Bond			100.00000	92.16469	100.00000	91.48701			0.00	0	0
Total NCLN17 SPOT									0.00	0	0
Total For NCLN17									0.00	0	0
NCLN19 On 07/03/2013 Spot Bond			100.00000	83.24455	100.00000	82.68710			0.00	0	0
Total NCLN19 SPOT									0.00	0	0
Total For NCLN19									0.00	0	0
NCLN43 On 28/08/2014 Spot Bond			100.00000	25.96778	100.00000	25.82026			0.00	0	0
Total NCLN43 SPOT									0.00	0	0
Total For NCLN43									0.00	0	0
NCLN44 On 17/09/2014 Spot Bond			100.00000	32.80000	100.00000	42.95525			0.00	0	0
Total NCLN44 SPOT									0.00	0	0
Total For NCLN44									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4 On 22/09/2014 Spot Bond			100.00000	24.76439	100.00000	24.62409			0.00	0	0
Total NCLN45 SPOT									0.00	0	0
Total For NCLN45									0.00	0	0
NCLN4 On 20/10/2014 Spot Bond			100.00000	23.48540	100.00000	23.35235			0.00	0	0
Total NCLN46 SPOT									0.00	0	0
Total For NCLN46									0.00	0	0
NCLN4 On 25/02/2015 Spot Bond			100.00000	20.66863	100.00000	20.51878			0.00	0	0
Total NCLN48 SPOT									0.00	0	0
Total For NCLN48									0.00	0	0
NCLN4 On 12/03/2013 Spot Bond			100.00000	82.24075	100.00000	81.80056			0.00	0	0
Total NCLN49 SPOT									0.00	0	0
Total For NCLN49									0.00	0	0
NCLN5 On 25/03/2013 Spot Bond			100.00000	65.32114	100.00000	66.60627			0.00	0	0
Total NCLN50 SPOT									0.00	0	0
Total For NCLN50									0.00	0	0
NCLN5 On 26/03/2013 Spot Bond			100.00000	65.13825	100.00000	66.40343			0.00	0	0
Total NCLN51 SPOT									0.00	0	0
Total For NCLN51									0.00	0	0
NCLN5 On 26/03/2013 Spot Bond			100.00000	65.13825	100.00000	66.40343			0.00	0	0
Total NCLN52 SPOT									0.00	0	0
Total For NCLN52									0.00	0	0
NCLN5 On 26/03/2013 Spot Bond			100.00000	65.13825	100.00000	66.40343			0.00	0	0
Total NCLN53 SPOT									0.00	0	0
Total For NCLN53									0.00	0	0
NCLN5 On 31/03/2015 Spot Bond			100.00000	19.15624	100.00000	19.01735			0.00	0	0
Total NCLN54 SPOT									0.00	0	0
Total For NCLN54									0.00	0	0
NCLN5 On 07/04/2015 Spot Bond			100.00000	18.52895	100.00000	18.39462			0.00	0	0
Total NCLN55 SPOT									0.00	0	0
Total For NCLN55									0.00	0	0
NCLN5 On 15/04/2015 Spot Bond			100.00000	18.15154	100.00000	18.01993			0.00	0	0
Total NCLN56 SPOT									0.00	0	0
Total For NCLN56									0.00	0	0
NCLN5 On 01/06/2015 Spot Bond			100.00000	15.51709	100.00000	15.40336			0.00	0	0
Total NCLN58 SPOT									0.00	0	0
Total For NCLN58									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6 On 30/11/2015 Spot Bond			100.00000	10.86541	100.00000	10.80385			0.00	0	0
Total NCLN61 SPOT									0.00	0	0
Total For NCLN61									0.00	0	0
NCLN6 On 02/12/2015 Spot Bond			100.00000	12.10085	100.00000	12.01216			0.00	0	0
Total NCLN62 SPOT									0.00	0	0
Total For NCLN62									0.00	0	0
NCLN6 On 08/12/2015 Spot Bond			100.00000	10.70203	100.00000	10.64140			0.00	0	0
Total NCLN63 SPOT									0.00	0	0
Total For NCLN63									0.00	0	0
NCLN6 On 25/01/2016 Spot Bond			100.00000	13.51153	100.00000	13.41358			0.00	0	0
Total NCLN64 SPOT									0.00	0	0
Total For NCLN64									0.00	0	0
NCLN6 On 25/01/2016 Spot Bond			100.00000	14.21176	100.00000	14.10873			0.00	0	0
Total NCLN65 SPOT									0.00	0	0
Total For NCLN65									0.00	0	0
NCLN6 On 29/01/2016 Spot Bond			100.00000	13.43442	100.00000	13.33703			0.00	0	0
Total NCLN66 SPOT									0.00	0	0
Total For NCLN66									0.00	0	0
NCLN6 On 13/07/2016 Spot Bond			100.00000	13.04623	100.00000	12.95165			0.00	0	0
Total NCLN67 SPOT									0.00	0	0
Total For NCLN67									0.00	0	0
NCLN6 On 30/01/2013 Spot Bond			100.00000	95.34365	100.00000	94.86213			0.00	0	0
Total NCLN68 SPOT									0.00	0	0
Total For NCLN68									0.00	0	0
NCLN6 On 27/05/2016 Spot Bond			100.00000	7.74597	100.00000	7.70196			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0
NCLN7 On 30/08/2013 Spot Bond			100.00000	56.63270	100.00000	56.22212			0.00	0	0
Total NCLN70 SPOT									0.00	0	0
Total For NCLN70									0.00	0	0
NCLN7 On 17/03/2014 Spot Bond			100.00000	38.07900	100.00000	29.83955			0.00	0	0
Total NCLN71 SPOT									0.00	0	0
Total For NCLN71									0.00	0	0
NCLN7 On 17/03/2014 Spot Bond			100.00000	38.01249	100.00000	29.77413			0.00	0	0
Total NCLN72 SPOT									0.00	0	0
Total For NCLN72									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7: On 03/07/2015 Spot Bond			100.00000	20.88230	100.00000	20.60503			0.00	0	0
Total NCLN73 SPOT									0.00	0	0
Total For NCLN73									0.00	0	0
NCLN7: On 15/08/2017 Spot Bond			100.00000	9.90992	100.00000	9.77975			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NED11 On 17/09/2015 Spot Bond			100.00000	18.39383	100.00000	23.50790			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	81.84198	100.00000	81.30355			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	84.75574	100.00000	84.19814			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	54.46983	100.00000	54.11092			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	39.19995	100.00000	38.94166			0.00	0	5,800,000
Total NED8 SPOT									0.00	0	5,800,000
Total For NED8									0.00	0	5,800,000
NED9 On 06/07/2017 Spot Bond			100.00000	8.85577	100.00000	8.79157			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			100.00000	20.17415	100.00000	20.04122			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			100.00000	10.88004	100.00000	10.80116			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 04/09/2015 Spot Bond			100.00000	9.30269	100.00000	9.17916			0.00	0	0
Total NHM001 SPOT									0.00	0	0
Total For NHM001									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			100.00000	10.19784	100.00000	10.12782			0.00	0	0
Total NILB10 SPOT									0.00	0	0
Total For NILB10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20 On 24/07/2020 Spot Bond			100.00000	10.71053	100.00000	10.63996			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	11.20873	100.00000	11.12746			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	98.82939	6.82500	98.77487			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	99.63861	6.58500	99.58558			0.00	0	0
Total NQ1A12 SPOT									0.00	0	0
Total For NQ1A12									0.00	0	0
NQ1A14 On 22/05/2013 Spot Bond			100.00000	57.45125	100.00000	57.03473			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	16.33774	100.00000	16.18519			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			100.00000	11.42153	100.00000	11.33872			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B11 On 22/05/2014 Spot Bond			6.92500	99.66486	6.92500	99.60909			0.00	0	0
Total NQ1B11 SPOT									0.00	0	0
Total For NQ1B11									0.00	0	0
NQ1B13 On 22/05/2013 Spot Bond			100.00000	57.63837	100.00000	57.22049			0.00	0	6,550,000
Total NQ1B13 SPOT									0.00	0	6,550,000
Total For NQ1B13									0.00	0	6,550,000
NQ1B14 On 22/05/2015 Spot Bond			100.00000	16.55784	100.00000	16.40324			0.00	0	0
Total NQ1B14 SPOT									0.00	0	0
Total For NQ1B14									0.00	0	0
NQ1C10 On 22/05/2020 Spot Bond			100.00000	11.63434	100.00000	11.54999			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C11 On 22/05/2014 Spot Bond			7.32500	99.69570	7.32500	99.63673			0.00	0	0
Total NQ1C11 SPOT									0.00	0	0
Total For NQ1C11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2013 Spot Bond			100.00000	57.88786	100.00000	57.46817			0.00	0	0
Total NQ1C13 SPOT									0.00	0	0
Total For NQ1C13									0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond			100.00000	16.96330	100.00000	16.80491			0.00	0	0
Total NQ1C14 SPOT									0.00	0	0
Total For NQ1C14									0.00	0	0
NQF1A On 22/05/2013 Spot Bond			100.00000	57.92424	100.00000	57.50429			0.00	0	0
Total NQF1A9 SPOT									0.00	0	0
Total For NQF1A9									0.00	0	0
NQF1B On 22/05/2013 Spot Bond			100.00000	58.13215	100.00000	57.71069			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	58.39203	100.00000	57.96869			0.00	0	0
Total NQF1C9 SPOT									0.00	0	0
Total For NQF1C9									0.00	0	0
NQF1D On 22/05/2013 Spot Bond			100.00000	58.72988	100.00000	58.30409			0.00	0	0
Total NQF1D4 SPOT									0.00	0	0
Total For NQF1D4									0.00	0	0
NQF1D On 22/05/2020 Spot Bond			100.00000	8.96360	100.00000	8.89862			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond			8.21500	98.96724	8.21500	98.90166			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	56.50667	100.00000	56.12070			0.00	0	30,000,000
Total NRA013 SPOT									0.00	0	30,000,000
Total For NRA013									0.00	0	30,000,000
NRA01: On 30/04/2014 Spot Bond			100.00000	39.18198	100.00000	38.92380			0.00	0	124,200,000
Total NRA014 SPOT									0.00	0	124,200,000
Total For NRA014									0.00	0	124,200,000
NRA01: On 30/11/2018 Spot Bond			100.00000	16.17033	100.00000	16.06319			0.00	0	7,500,000
Total NRA018 SPOT									0.00	0	7,500,000
Total For NRA018									0.00	0	7,500,000
NRA01: On 31/03/2013 Spot Bond			100.00000	69.83428	100.00000	69.37163			0.00	0	0
Total NRA01U SPOT									0.00	0	0
Total For NRA01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/10/2022 Spot Bond			100.00000	16.70097	100.00000	16.59094			16,900,000,000.00	169,000	2,569,000
Total NRA022 SPOT									16,900,000,000.00	169,000	2,569,000
Total For NRA022									16,900,000,000.00	169,000	2,569,000
NRA02: On 31/05/2023 Spot Bond			100.00000	7.88268	100.00000	7.82855			0.00	0	82,000,000
Total NRA023 SPOT									0.00	0	82,000,000
Total For NRA023									0.00	0	82,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	15.59645	100.00000	15.49312			0.00	0	6,100,000
Total NRA028 SPOT									0.00	0	6,100,000
Total For NRA028									0.00	0	6,100,000
NTC09 On 18/04/2013 Spot Bond			100.00000	63.27694	100.00000	62.81818			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	30.82596	100.00000	30.60247			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	30.66103	100.00000	30.43873			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	10.77476	100.00000	10.69664			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	21.32844	100.00000	21.17381			0.00	0	0
Total NTC13 SPOT									0.00	0	0
Total For NTC13									0.00	0	0
NTC14 On 26/07/2013 Spot Bond			100.00000	60.10687	100.00000	59.31739			0.00	0	0
Total NTC14 SPOT									0.00	0	0
Total For NTC14									0.00	0	0
NTC15 On 26/07/2015 Spot Bond			100.00000	18.57281	100.00000	18.32887			0.00	0	0
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	12.92659	100.00000	12.83287			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	12.98137	100.00000	12.88725			0.00	0	0
Total OCT1A4 SPOT									0.00	0	0
Total For OCT1A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B On 18/10/2015 Spot Bond			100.00000	13.01425	100.00000	12.91989			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	13.80316	100.00000	13.70309			0.00	0	0
Total OCT1C1 SPOT									0.00	0	0
Total For OCT1C1									0.00	0	0
OCT1D On 18/10/2015 Spot Bond			100.00000	14.67973	100.00000	14.57330			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	20.15832	100.00000	20.01217			0.00	0	0
Total OCT1E1 SPOT									0.00	0	0
Total For OCT1E1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			100.00000	19.56309	100.00000	19.43349		7,800,000,000.00		78,000	110,306,000
Total OML01 SPOT								7,800,000,000.00		78,000	110,306,000
Total For OML01								7,800,000,000.00		78,000	110,306,000
OTCA0 On 30/04/2013 Spot Bond			100.00000	61.56507	100.00000	61.11873		0.00		0	0
Total OTCA05 SPOT								0.00		0	0
Total For OTCA05								0.00		0	0
OTCA0 On 30/04/2014 Spot Bond			100.00000	30.28644	100.00000	30.06686		0.00		0	0
Total OTCA06 SPOT								0.00		0	0
Total For OTCA06								0.00		0	0
OTCA0 On 30/04/2013 Spot Bond			100.00000	61.48284	100.00000	61.03708		0.00		0	0
Total OTCA07 SPOT								0.00		0	0
Total For OTCA07								0.00		0	0
OTCA0 On 30/04/2014 Spot Bond			100.00000	30.06448	100.00000	29.84651		0.00		0	0
Total OTCA08 SPOT								0.00		0	0
Total For OTCA08								0.00		0	0
OTCA1 On 30/04/2017 Spot Bond			100.00000	12.79154	100.00000	12.69880		0.00		0	0
Total OTCA10 SPOT								0.00		0	0
Total For OTCA10								0.00		0	0
OTCA1 On 31/10/2012 Spot Bond			100.00000	91.39033	100.00000	90.72487		0.00		0	0
Total OTCA1U SPOT								0.00		0	0
Total For OTCA1U								0.00		0	0
OTCA2 On 31/07/2016 Spot Bond			100.00000	4.82107	100.00000	4.75775		0.00		0	0
Total OTCA2U SPOT								0.00		0	0
Total For OTCA2U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1 On 31/10/2012 Spot Bond			100.00000	91.75846	100.00000	91.09031			0.00	0	0
Total OTCB1U SPOT									0.00	0	0
Total For OTCB1U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond			100.00000	12.59531	100.00000	12.52376			0.00	0	0
Total PBET01 SPOT									0.00	0	0
Total For PBET01									0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	19.61601	100.00000	19.47379			0.00	0	0
Total PCF03 SPOT									0.00	0	0
Total For PCF03									0.00	0	0
PMM02 On 13/06/2013 Spot Bond			100.00000	53.99188	100.00000	53.48224			0.00	0	0
Total PMM02 SPOT									0.00	0	0
Total For PMM02									0.00	0	0
PMM03 On 27/09/2012 Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0
Total PMM03 SPOT									0.00	0	0
Total For PMM03									0.00	0	0
PNP06 On 21/11/2012 Spot Bond			100.00000	87.12678	100.00000	86.52313			0.00	0	0
Total PNP06 SPOT									0.00	0	0
Total For PNP06									0.00	0	0
PR2A1I On 15/06/2014 Spot Bond			100.00000	26.49484	100.00000	31.17456			0.00	0	0
Total PR2A1F SPOT									0.00	0	0
Total For PR2A1F									0.00	0	0
PR2A2I On 15/12/2012 Spot Bond			100.00000	84.42434	100.00000	83.87013			0.00	0	0
Total PR2A2B SPOT									0.00	0	0
Total For PR2A2B									0.00	0	0
PR2A3I On 15/12/2012 Spot Bond			100.00000	81.63157	100.00000	101.26108			0.00	0	0
Total PR2A3B SPOT									0.00	0	0
Total For PR2A3B									0.00	0	0
PR2A4I On 15/06/2013 Spot Bond			100.00000	54.44070	100.00000	67.55391			0.00	0	0
Total PR2A4D SPOT									0.00	0	0
Total For PR2A4D									0.00	0	0
PR2A9I On 15/06/2013 Spot Bond			100.00000	54.58782	100.00000	67.73646			0.00	0	0
Total PR2A9D SPOT									0.00	0	0
Total For PR2A9D									0.00	0	0
PR2A9I On 15/09/2013 Spot Bond			100.00000	54.77907	100.00000	46.54907			0.00	0	0
Total PR2A9E SPOT									0.00	0	0
Total For PR2A9E									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1I On 15/12/2012 Spot Bond			100.00000	81.67177	100.00000	101.31094			0.00	0	0
Total PR2B1B SPOT									0.00	0	0
Total For PR2B1B									0.00	0	0
PR2B1I On 15/06/2014 Spot Bond			100.00000	26.62984	100.00000	31.29970			0.00	0	0
Total PR2B1F SPOT									0.00	0	0
Total For PR2B1F									0.00	0	0
PR2B2I On 15/12/2012 Spot Bond			100.00000	84.60724	100.00000	84.05184			0.00	0	0
Total PR2B2B SPOT									0.00	0	0
Total For PR2B2B									0.00	0	0
PR2B4I On 15/06/2013 Spot Bond			100.00000	54.83302	100.00000	68.04072			0.00	0	0
Total PR2B4D SPOT									0.00	0	0
Total For PR2B4D									0.00	0	0
PR2B5I On 15/09/2013 Spot Bond			100.00000	54.82812	100.00000	46.63291			0.00	0	0
Total PR2B5E SPOT									0.00	0	0
Total For PR2B5E									0.00	0	0
PR2C1I On 15/12/2012 Spot Bond			100.00000	81.74211	100.00000	101.39821			0.00	0	0
Total PR2C1B SPOT									0.00	0	0
Total For PR2C1B									0.00	0	0
PR2C1I On 15/06/2014 Spot Bond			100.00000	26.93163	100.00000	31.57940			0.00	0	0
Total PR2C1F SPOT									0.00	0	0
Total For PR2C1F									0.00	0	0
PR2C4I On 15/06/2013 Spot Bond			100.00000	55.27437	100.00000	68.58839			0.00	0	0
Total PR2C4D SPOT									0.00	0	0
Total For PR2C4D									0.00	0	0
PR2D1I On 15/12/2012 Spot Bond			100.00000	81.92301	100.00000	101.62260			0.00	0	0
Total PR2D1B SPOT									0.00	0	0
Total For PR2D1B									0.00	0	0
PR2D1I On 15/06/2014 Spot Bond			100.00000	27.26518	100.00000	31.88854			0.00	0	0
Total PR2D1F SPOT									0.00	0	0
Total For PR2D1F									0.00	0	0
PR2D4I On 15/06/2013 Spot Bond			100.00000	55.66670	100.00000	69.07520			0.00	0	0
Total PR2D4D SPOT									0.00	0	0
Total For PR2D4D									0.00	0	0
PRM1A On 15/02/2014 Spot Bond			100.00000	40.17821	100.00000	39.88692			0.00	0	0
Total PRM1A4 SPOT									0.00	0	0
Total For PRM1A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A On 01/10/2012 Spot Bond			100.00000	97.78798	100.00000	97.02001			0.00	0	0
Total PRP1A3 SPOT									0.00	0	0
Total For PRP1A3									0.00	0	0
PRP1B On 01/10/2012 Spot Bond			100.00000	97.81205	100.00000	97.04389			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	97.90836	100.00000	97.13945			0.00	0	0
Total PRP1C3 SPOT									0.00	0	0
Total For PRP1C3									0.00	0	0
R009P On 15/09/2014 Spot Bond			100.00000	19.84178	100.00000	19.70961			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	0.00214	100.00000	0.00212			0.00	0	100,000,000
Total R010P SPOT									0.00	0	100,000,000
Total For R010P									0.00	0	100,000,000
R157 On 15/09/2015 Spot Bond			5.48000	121.94780	5.36000	122.26616		225,011,846,321,040.00	41,060,555,898	22,156,186,298	
Total R157 SPOT								25,011,846,321,040.00	41,060,555,898	22,156,186,298	
Total For R157								25,011,846,321,040.00	41,060,555,898	22,156,186,298	
R158P On 15/09/2015 Spot Bond			100.00000	8.81857	100.00000	8.75982			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	3.91936	100.00000	3.89326			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	55.45616	100.00000	55.09076			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			7.40000	129.52875	7.28000	130.70032		57,729,460,271,000.00	7,801,278,415	9,401,374,861	
Total R186 SPOT								57,729,460,271,000.00	7,801,278,415	9,401,374,861	
Total For R186								57,729,460,271,000.00	7,801,278,415	9,401,374,861	
R187P On 21/12/2026 Spot Bond			100.00000	0.00095	100.00000	0.00094			0.00	0	100,000,000
Total R187P SPOT									0.00	0	100,000,000
Total For R187P									0.00	0	100,000,000
R188P On 21/12/2027 Spot Bond			100.00000	0.00042	100.00000	0.00042			0.00	0	100,000,000
Total R188P SPOT									0.00	0	100,000,000
Total For R188P									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189 On 31/03/2013 Spot Bond			218.37559	102.61375	218.30998	101.37134			0.00	0	1,185,000,000
Total R189 SPOT									0.00	0	1,185,000,000
Total For R189									0.00	0	1,185,000,000
R197 On 07/12/2023 Spot Bond			1.46000	271.57195	1.45000	271.71425		284,116,000,000.00		194,600,000	146,405,837
Total R197 SPOT								284,116,000,000.00		194,600,000	146,405,837
Total For R197								284,116,000,000.00		194,600,000	146,405,837
R201 On 21/12/2014 Spot Bond			4.96000	110.09829	4.84000	110.32207		3,493,329,974,080.00		704,300,398	1,497,203,000
Total R201 SPOT								3,493,329,974,080.00		704,300,398	1,497,203,000
Total For R201								3,493,329,974,080.00		704,300,398	1,497,203,000
R202 On 07/12/2033 Spot Bond			2.01000	201.90519	2.04500	200.72007		1,931,409,000,000.00		960,900,000	1,601,780,681
Total R202 SPOT								1,931,409,000,000.00		960,900,000	1,601,780,681
Total For R202								1,931,409,000,000.00		960,900,000	1,601,780,681
R2023 On 28/02/2023 Spot Bond			8.00000	98.60893	8.00000	98.54485		11,186,000,000,000.00		1,398,250,000	3,134,500,000
Total R2023 SPOT								11,186,000,000,000.00		1,398,250,000	3,134,500,000
Total For R2023								11,186,000,000,000.00		1,398,250,000	3,134,500,000
R203 On 15/09/2017 Spot Bond			5.93000	109.94823	5.81000	110.44030		15,020,415,458,790.00		2,532,953,703	6,543,149,440
Total R203 SPOT								15,020,415,458,790.00		2,532,953,703	6,543,149,440
Total For R203								15,020,415,458,790.00		2,532,953,703	6,543,149,440
R204 On 21/12/2018 Spot Bond			6.23500	110.94093	6.11500	111.53607		15,070,296,356,255.00		2,417,048,333	5,349,476,606
Total R204 SPOT								15,070,296,356,255.00		2,417,048,333	5,349,476,606
Total For R204								15,070,296,356,255.00		2,417,048,333	5,349,476,606
R2048 On 28/02/2048 Spot Bond			8.75000	100.40298	8.75000	100.33176		14,630,000,000,000.00		1,672,000,000	1,062,000,000
Total R2048 SPOT								14,630,000,000,000.00		1,672,000,000	1,062,000,000
Total For R2048								14,630,000,000,000.00		1,672,000,000	1,062,000,000
R206 On 15/01/2014 Spot Bond			5.11000	104.32076	4.99000	104.43440		18,100,926,545,240.00		3,542,255,684	2,979,584,000
Total R206 SPOT								18,100,926,545,240.00		3,542,255,684	2,979,584,000
Total For R206								18,100,926,545,240.00		3,542,255,684	2,979,584,000
R207 On 15/01/2020 Spot Bond			6.48500	105.65338	6.37000	106.28209		19,628,237,066,955.00		3,026,713,503	6,576,535,000
Total R207 SPOT								19,628,237,066,955.00		3,026,713,503	6,576,535,000
Total For R207								19,628,237,066,955.00		3,026,713,503	6,576,535,000
R208 On 31/03/2021 Spot Bond			6.65500	103.74270	6.56500	104.27076		33,502,408,823,565.00		5,034,171,123	8,783,544,860
Total R208 SPOT								33,502,408,823,565.00		5,034,171,123	8,783,544,860
Total For R208								33,502,408,823,565.00		5,034,171,123	8,783,544,860
R209 On 31/03/2036 Spot Bond			8.12500	83.36290	8.00500	84.37742		13,540,078,808,750.00		1,666,471,238	8,749,146,238
Total R209 SPOT								13,540,078,808,750.00		1,666,471,238	8,749,146,238
Total For R209								13,540,078,808,750.00		1,666,471,238	8,749,146,238

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			1.78000	155.16756	1.78000	155.10730			87,469,200,000.00	49,140,000	59,058,000
Total R210 SPOT												87,469,200,000.00	49,140,000	59,058,000
Total For R210												87,469,200,000.00	49,140,000	59,058,000
R211	On	31/01/2017	Spot Bond			0.56000	121.40335	0.56000	121.36829			75,600,000,000.00	135,000,000	1,299,636,433
Total R211 SPOT												75,600,000,000.00	135,000,000	1,299,636,433
Total For R211												75,600,000,000.00	135,000,000	1,299,636,433
R212	On	31/01/2022	Spot Bond			1.43000	124.71344	1.42500	124.72047			187,930,569,970.00	131,419,979	1,056,042,000
Total R212 SPOT												187,930,569,970.00	131,419,979	1,056,042,000
Total For R212												187,930,569,970.00	131,419,979	1,056,042,000
R213	On	28/02/2031	Spot Bond			7.91500	91.52252	7.77500	92.73617			7,644,010,638,655.00	965,762,557	3,450,777,000
Total R213 SPOT												7,644,010,638,655.00	965,762,557	3,450,777,000
Total For R213												7,644,010,638,655.00	965,762,557	3,450,777,000
R214	On	28/02/2041	Spot Bond			6.50000	100.30085	6.50000	100.24769			25,284,427,402,000.00	3,889,911,908	5,192,197,000
Total R214 SPOT												25,284,427,402,000.00	3,889,911,908	5,192,197,000
Total For R214												25,284,427,402,000.00	3,889,911,908	5,192,197,000
R222C	On	15/09/2012	Spot Bond			100.00000	66.66668	100.00000	99.72678			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	67.09559	100.00000	66.51992			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	44.64401	100.00000	44.34661			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	29.76268	100.00000	29.56441			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	19.84178	100.00000	19.70961			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	13.22786	100.00000	13.13974			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	8.81857	100.00000	8.75982			0.00	0	0
Total R228C SPOT												0.00	0	0
Total For R228C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R229C On 15/03/2016 Spot Bond			100.00000	5.87905	100.00000	5.83988				0.00	0	0
Total R229C SPOT										0.00	0	0
Total For R229C										0.00	0	0
R230C On 15/09/2016 Spot Bond			100.00000	3.91936	100.00000	3.89326				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R322C On 21/12/2012 Spot Bond			100.00000	79.34783	100.00000	78.83369				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	54.01262	100.00000	53.65479				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	36.00841	100.00000	35.76986				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	24.00561	100.00000	23.84657				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	16.00374	100.00000	15.89772				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	10.66916	100.00000	10.59848				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	7.11277	100.00000	7.06565				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	4.74185	100.00000	4.71043				0.00	0	0
Total R329C SPOT										0.00	0	0
Total For R329C										0.00	0	0
R330C On 21/12/2016 Spot Bond			100.00000	3.16123	100.00000	3.14029				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	2.10749	100.00000	2.09353				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R332C On 21/12/2017 Spot Bond			100.00000	1.40499	100.00000	1.39568				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	0.93666	100.00000	0.93046				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	0.62444	100.00000	0.62030				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	0.41629	100.00000	0.41354				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	0.27753	100.00000	0.27569				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	0.18502	100.00000	0.18379				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	0.12335	100.00000	0.12253				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	0.08223	100.00000	0.08169				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			100.00000	0.05482	100.00000	0.05446				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	0.03655	100.00000	0.03630				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	0.02436	100.00000	0.02420				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	0.01624	100.00000	0.01614				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R344C On 21/12/2023 Spot Bond			100.00000	0.01083	100.00000	0.01076				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	0.00722	100.00000	0.00717				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	0.00481	100.00000	0.00478				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	0.00321	100.00000	0.00319				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	0.00214	100.00000	0.00212				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	0.00143	100.00000	0.00142				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			100.00000	0.00095	100.00000	0.00094				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	0.00063	100.00000	0.00063				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	0.00042	100.00000	0.00042				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	39.82405	100.00000	36.26237				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	64.13231	100.00000	63.66735				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	14.56066	100.00000	14.45510				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 25/05/2015 Spot Bond			100.00000	18.23946	100.00000	18.06916			0.00	0	0
Total RCSB04 SPOT									0.00	0	0
Total For RCSB04									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	2.20983	100.00000	2.18081			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0
RCSC0 On 08/03/2013 Spot Bond			100.00000	82.77030	100.00000	82.21850			0.00	0	0
Total RCSC08 SPOT									0.00	0	0
Total For RCSC08									0.00	0	0
RCSC0 On 06/06/2013 Spot Bond			100.00000	54.94771	100.00000	54.42905			0.00	0	0
Total RCSC09 SPOT									0.00	0	0
Total For RCSC09									0.00	0	0
RCSC1 On 06/06/2013 Spot Bond			100.00000	54.94771	100.00000	54.42905			0.00	0	0
Total RCSC10 SPOT									0.00	0	0
Total For RCSC10									0.00	0	0
RCSC1 On 06/09/2013 Spot Bond			100.00000	46.67703	100.00000	46.05725			0.00	0	0
Total RCSC11 SPOT									0.00	0	0
Total For RCSC11									0.00	0	0
RDFB0 On 30/03/2015 Spot Bond			100.00000	18.15426	100.00000	18.02263			0.00	0	0
Total RDFB01 SPOT									0.00	0	0
Total For RDFB01									0.00	0	0
RDFC0 On 06/09/2013 Spot Bond			100.00000	69.55080	100.00000	69.29353			0.00	0	0
Total RDFC04 SPOT									0.00	0	0
Total For RDFC04									0.00	0	0
RDFC0 On 06/12/2012 Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0
Total RDFC05 SPOT									0.00	0	0
Total For RDFC05									0.00	0	0
RES01(On 21/09/2012 Spot Bond			100.00000	98.91599	100.00000	100.98333			0.00	0	0
Total RES010 SPOT									0.00	0	0
Total For RES010									0.00	0	0
RES05 On 17/10/2012 Spot Bond			100.00000	93.89163	100.00000	93.18391			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	22.71435	100.00000	22.54968		400,000,000,000.00		4,000,000	2,000,000
Total RES06 SPOT								400,000,000,000.00		4,000,000	2,000,000
Total For RES06								400,000,000,000.00		4,000,000	2,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES11 On 14/11/2012 Spot Bond			100.00000	88.57980	100.00000	87.95600			0.00	0	0
Total RES11 SPOT									0.00	0	0
Total For RES11									0.00	0	0
RES12 On 20/08/2015 Spot Bond			100.00000	16.66612	100.00000	16.44721			0.00	0	0
Total RES12 SPOT									0.00	0	0
Total For RES12									0.00	0	0
RESB0 On 03/06/2014 Spot Bond			100.00000	27.04067	100.00000	26.84248			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	0.00000			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	85.01125	100.00000	84.43294			0.00	0	0
Total RP001 SPOT									0.00	0	0
Total For RP001									0.00	0	0
RP002 On 28/02/2013 Spot Bond			100.00000	85.14629	100.00000	84.56706			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	23.64386	100.00000	23.47243			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	13.28282	100.00000	13.20407			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	12.96419	100.00000	12.87019			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	14.87358	100.00000	14.76574			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	14.87358	100.00000	14.76574			0.00	0	0
Total RP008 SPOT									0.00	0	0
Total For RP008									0.00	0	0
RP009 On 16/07/2013 Spot Bond			100.00000	64.40653	100.00000	63.56057			0.00	0	0
Total RP009 SPOT									0.00	0	0
Total For RP009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP010 On 23/08/2013 Spot Bond			100.00000	54.16478	100.00000	53.45335			0.00	0	0
Total RP010 SPOT									0.00	0	0
Total For RP010									0.00	0	0
RP011 On 12/09/2013 Spot Bond			100.00000	45.44570	100.00000	44.84227		1,400,000,000,000.00		14,000,000	26,000,000
Total RP011 SPOT								1,400,000,000,000.00		14,000,000	26,000,000
Total For RP011								1,400,000,000,000.00		14,000,000	26,000,000
RP012 On 10/10/2013 Spot Bond			100.00000	49.99892	100.00000	100.00000			0.00	0	0
Total RP012 SPOT									0.00	0	0
Total For RP012									0.00	0	0
RPG01 On 28/02/2014 Spot Bond			100.00000	39.61264	100.00000	39.32231			0.00	0	0
Total RPG01 SPOT									0.00	0	0
Total For RPG01									0.00	0	0
RPG01 On 25/02/2014 Spot Bond			100.00000	35.05160	100.00000	34.84383			0.00	0	0
Total RPG01U SPOT									0.00	0	0
Total For RPG01U									0.00	0	0
RPG02 On 25/11/2014 Spot Bond			100.00000	21.58409	100.00000	21.42760			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	0.61542	100.00000	0.61091			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP02 On 12/09/2012 Spot Bond			100.00000	75.00003	100.00000	75.00001			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	94.07216	100.00000	93.35038			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	2.68147	100.00000	2.66203			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	93.30629	100.00000	92.74194			0.00	0	0
Total RPP05U SPOT									0.00	0	0
Total For RPP05U									0.00	0	0
RW21 On 21/04/2021 Spot Bond			100.00000	13.95454	100.00000	13.86209			0.00	0	6,087,000
Total RW21 SPOT									0.00	0	6,087,000
Total For RW21									0.00	0	6,087,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2 On 28/04/2016 Spot Bond			100.00000	8.18452	100.00000	8.13802			0.00	0	0
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK10 On 19/11/2012 Spot Bond			100.00000	86.50628	100.00000	85.90415			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	16.96688	100.00000	16.85508			0.00	0	32,200,000
Total SBK12 SPOT									0.00	0	32,200,000
Total For SBK12									0.00	0	32,200,000
SBK13 On 24/11/2016 Spot Bond			100.00000	9.92419	100.00000	9.85224			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	109.78312	8.00000	109.71256			0.00	0	15,000,000
Total SBK14 SPOT									0.00	0	15,000,000
Total For SBK14									0.00	0	15,000,000
SBK15 On 23/01/2022 Spot Bond			100.00000	8.13193	100.00000	8.07297			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	7.74269	100.00000	7.68419			0.00	0	5,000,000
Total SBK16 SPOT									0.00	0	5,000,000
Total For SBK16									0.00	0	5,000,000
SBK17 On 31/07/2024 Spot Bond			100.00000	7.33668	100.00000	9.68861			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			100.00000	22.67934	100.00000	22.52991			0.00	0	18,000,000
Total SBK7 SPOT									0.00	0	18,000,000
Total For SBK7									0.00	0	18,000,000
SBK8 On 10/04/2013 Spot Bond			100.00000	69.84827	100.00000	69.38553			0.00	0	2,700,000
Total SBK8 SPOT									0.00	0	2,700,000
Total For SBK8									0.00	0	2,700,000
SBK9 On 10/04/2018 Spot Bond			100.00000	12.98036	100.00000	12.89437			0.00	0	7,500,000
Total SBK9 SPOT									0.00	0	7,500,000
Total For SBK9									0.00	0	7,500,000
SBKI11 On 09/04/2014 Spot Bond			5.75000	123.47347	5.75000	123.38609			0.00	0	0
Total SBKI11 SPOT									0.00	0	0
Total For SBKI11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18 On 14/09/2013 Spot Bond			100.00000	46.47238	100.00000	46.16111			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	67.21094	100.00000	66.76567			0.00	0	0
Total SBN20 SPOT									0.00	0	0
Total For SBN20									0.00	0	0
SBN27 On 15/09/2015 Spot Bond			100.00000	21.18868	100.00000	27.78267			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	21.18868	100.00000	27.78267			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	21.18868	100.00000	21.04753			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	67.71093	100.00000	67.26477			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	9.88528	100.00000	13.93534			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	21.18868	100.00000	27.78267			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	21.18868	100.00000	27.78267			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	69.83428	100.00000	69.37163			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	69.83428	100.00000	69.37163			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	8.32680	100.00000	9.73047			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBN49 On 02/06/2014 Spot Bond			100.00000	27.55800	100.00000	27.35602				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	23.75673	100.00000	23.58449				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	11.41103	100.00000	11.32830				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	66.31975	100.00000	65.83893				0.00	0	0
Total SBN52 SPOT										0.00	0	0
Total For SBN52										0.00	0	0
SBR00: On 05/11/2013 Spot Bond			100.00000	40.75421	100.00000	40.45875				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	14.76622	100.00000	14.66893				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	40.74264	100.00000	40.44726				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	10.94067	100.00000	10.86136				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	7.45275	100.00000	7.39872				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	7.92247	100.00000	7.86502				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			100.00000	12.39043	100.00000	12.30833				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.05000	103.38681	10.05000	103.30420				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21 On 15/05/2026 Spot Bond			100.00000	9.31427	100.00000	9.22730			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	19.84703	100.00000	19.70314			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	9.64513	100.00000	9.55507			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	7.44879	100.00000	7.39479			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.00000	104.80965	8.00000	104.76468		464,000,000.00	58,000	3,917,000	
Total SBS25 SPOT								464,000,000.00	58,000	3,917,000	
Total For SBS25								464,000,000.00	58,000	3,917,000	
SBS3 On 25/05/2026 Spot Bond			100.00000	10.56642	100.00000	10.49679		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	11.35653	100.00000	11.28171		20,600,000,000.00	206,000	1,600,000	
Total SBS4 SPOT								20,600,000,000.00	206,000	1,600,000	
Total For SBS4								20,600,000,000.00	206,000	1,600,000	
SBS7 On 26/03/2013 Spot Bond			100.00000	74.34827	100.00000	73.85839		0.00	0	0	
Total SBS7 SPOT								0.00	0	0	
Total For SBS7								0.00	0	0	
SBS9 On 07/07/2016 Spot Bond			100.00000	17.43407	100.00000	17.31920		4,200,000,000.00	42,000	4,383,000	
Total SBS9 SPOT								4,200,000,000.00	42,000	4,383,000	
Total For SBS9								4,200,000,000.00	42,000	4,383,000	
SBSI10 On 03/07/2013 Spot Bond			100.00000	64.37348	100.00000	63.93377		0.00	0	0	
Total SBSI10 SPOT								0.00	0	0	
Total For SBSI10								0.00	0	0	
SBSI11 On 07/12/2023 Spot Bond			100.00000	6.90520	100.00000	6.85945		0.00	0	0	
Total SBSI11 SPOT								0.00	0	0	
Total For SBSI11								0.00	0	0	
SBSI12 On 31/01/2017 Spot Bond			100.00000	5.59809	100.00000	5.56120		0.00	0	0	
Total SBSI12 SPOT								0.00	0	0	
Total For SBSI12								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM10 On 15/09/2017 Spot Bond			100.00000	10.61272	100.00000	12.58194			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SCM22 On 20/01/2013 Spot Bond			100.00000	82.53097	100.00000	82.02875			0.00	0	0
Total SCM220 SPOT									0.00	0	0
Total For SCM220									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	2.26287	100.00000	2.80793			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	0.04542	100.00000	0.04508			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.88827	6.50000	100.85283			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond			100.00000	10.01803	100.00000	10.46212			0.00	0	49,000,000
Total SHS01 SPOT									0.00	0	49,000,000
Total For SHS01									0.00	0	49,000,000
SHS02 On 29/06/2013 Spot Bond			100.00000	66.19606	100.00000	65.71614			0.00	0	0
Total SHS02 SPOT									0.00	0	0
Total For SHS02									0.00	0	0
SHS03 On 29/06/2015 Spot Bond			100.00000	18.53685	100.00000	18.40245			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond			100.00000	11.20924	100.00000	11.12797			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.75000	102.73090	8.75000	102.68249		918,750,000.00	105,000	781,000	
Total SHS05 SPOT								918,750,000.00	105,000	781,000	
Total For SHS05								918,750,000.00	105,000	781,000	
SLI1 On 15/08/2013 Spot Bond			100.00000	53.49660	100.00000	53.14411		0.00	0	0	
Total SLI1 SPOT								0.00	0	0	
Total For SLI1								0.00	0	0	
SLI2 On 15/08/2016 Spot Bond			100.00000	14.15878	100.00000	14.06549		19,800,000,000.00	198,000	8,200,000	
Total SLI2 SPOT								19,800,000,000.00	198,000	8,200,000	
Total For SLI2								19,800,000,000.00	198,000	8,200,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1 On 27/06/2013 Spot Bond			100.00000	59.52203	100.00000	59.12770			0.00	0	0
Total SMF1 SPOT									0.00	0	0
Total For SMF1									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			100.00000	9.88528	100.00000	13.93534		369,600,000,000.00		3,696,000	13,800,000
Total SNT01 SPOT								369,600,000,000.00		3,696,000	13,800,000
Total For SNT01								369,600,000,000.00		3,696,000	13,800,000
SPDA1 On 21/08/2014 Spot Bond			100.00000	27.68553	100.00000	27.48481		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	10.42655	100.00000	10.35096		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	15.34429	100.00000	15.23304		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	8.40490	100.00000	8.34396		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	15.74233	100.00000	15.63804		0.00		0	0
Total SSA01 SPOT								0.00		0	0
Total For SSA01								0.00		0	0
SSA02 On 20/04/2015 Spot Bond			100.00000	16.53264	100.00000	16.37827		0.00		0	0
Total SSA02 SPOT								0.00		0	0
Total For SSA02								0.00		0	0
SSN001 On 01/03/2017 Spot Bond			100.00000	9.53431	100.00000	9.46443		0.00		0	0
Total SSN001 SPOT								0.00		0	0
Total For SSN001								0.00		0	0
SSN002 On 26/03/2017 Spot Bond			100.00000	9.21340	100.00000	11.02975		0.00		0	0
Total SSN002 SPOT								0.00		0	0
Total For SSN002								0.00		0	0
SSN003 On 25/04/2017 Spot Bond			100.00000	8.85119	100.00000	8.76854		0.00		0	0
Total SSN003 SPOT								0.00		0	0
Total For SSN003								0.00		0	0
SSN004 On 31/03/2021 Spot Bond			100.00000	9.88223	100.00000	9.80596		0.00		0	0
Total SSN004 SPOT								0.00		0	0
Total For SSN004								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001 On 31/03/2021 Spot Bond			6.75000	103.06992	6.75000	102.99965			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN006 On 21/12/2014 Spot Bond			100.00000	24.03574	100.00000	23.92265			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN007 On 15/01/2020 Spot Bond			7.25000	101.24625	7.25000	101.18749			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN008 On 18/06/2017 Spot Bond			100.00000	8.37210	100.00000	8.29393			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.75000	98.05599	8.75000	97.95367			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN010 On 15/09/2015 Spot Bond			13.50000	100.07220	13.50000	99.91294			0.00	0	0
Total SSN010 SPOT									0.00	0	0
Total For SSN010									0.00	0	0
SSN011 On 31/01/2025 Spot Bond			100.00000	2.37415	100.00000	2.34601		2,000,000,000,000.00	20,000,000	10,000,000	
Total SSN011 SPOT								2,000,000,000,000.00	20,000,000	10,000,000	
Total For SSN011								2,000,000,000,000.00	20,000,000	10,000,000	
SYN860 On 25/11/2012 Spot Bond			100.00000	84.10138	100.00000	83.52403		0.00	0	0	
Total SYN860 SPOT								0.00	0	0	
Total For SYN860								0.00	0	0	
SYN882 On 27/02/2013 Spot Bond			100.00000	69.12879	100.00000	68.73823		0.00	0	0	
Total SYN882 SPOT								0.00	0	0	
Total For SYN882								0.00	0	0	
SYN911 On 19/07/2013 Spot Bond			100.00000	50.78208	100.00000	50.44474		0.00	0	0	
Total SYN911 SPOT								0.00	0	0	
Total For SYN911								0.00	0	0	
SYN913 On 19/07/2013 Spot Bond			100.00000	50.78208	100.00000	50.44474		0.00	0	0	
Total SYN913 SPOT								0.00	0	0	
Total For SYN913								0.00	0	0	
SYN927 On 18/09/2012 Spot Bond			100.00000	99.72678	100.00000	98.91599		0.00	0	0	
Total SYN927 SPOT								0.00	0	0	
Total For SYN927								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN928 On 19/07/2013 Spot Bond			100.00000	50.78208	100.00000	50.44474			0.00	0	0
Total SYN928 SPOT									0.00	0	0
Total For SYN928									0.00	0	0
SYN929 On 19/07/2013 Spot Bond			100.00000	50.78208	100.00000	50.44474			0.00	0	0
Total SYN929 SPOT									0.00	0	0
Total For SYN929									0.00	0	0
SYN930 On 01/10/2012 Spot Bond			100.00000	96.30607	100.00000	95.54974			0.00	0	0
Total SYN930 SPOT									0.00	0	0
Total For SYN930									0.00	0	0
SYN931 On 16/10/2012 Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0
Total SYN931 SPOT									0.00	0	0
Total For SYN931									0.00	0	0
SYN933 On 19/10/2012 Spot Bond			100.00000	91.93955	100.00000	91.25000			0.00	0	0
Total SYN933 SPOT									0.00	0	0
Total For SYN933									0.00	0	0
SYN934 On 01/10/2012 Spot Bond			100.00000	96.30607	100.00000	95.54974			0.00	0	0
Total SYN934 SPOT									0.00	0	0
Total For SYN934									0.00	0	0
SYN935 On 05/11/2012 Spot Bond			100.00000	88.16425	100.00000	87.52998			0.00	0	0
Total SYN935 SPOT									0.00	0	0
Total For SYN935									0.00	0	0
SYN936 On 13/11/2012 Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0
Total SYN936 SPOT									0.00	0	0
Total For SYN936									0.00	0	0
SYN937 On 14/11/2012 Spot Bond			100.00000	86.28842	100.00000	85.68075			0.00	0	0
Total SYN937 SPOT									0.00	0	0
Total For SYN937									0.00	0	0
SYN938 On 16/11/2012 Spot Bond			100.00000	85.88235	100.00000	85.28037			0.00	0	0
Total SYN938 SPOT									0.00	0	0
Total For SYN938									0.00	0	0
SYN939 On 16/11/2012 Spot Bond			100.00000	85.88235	100.00000	85.28037			0.00	0	0
Total SYN939 SPOT									0.00	0	0
Total For SYN939									0.00	0	0
SYN940 On 20/09/2012 Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0
Total SYN940 SPOT									0.00	0	0
Total For SYN940									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SYN94 On 20/11/2012 Spot Bond			100.00000	85.08159	100.00000	84.49074				0.00	0	0
Total SYN941 SPOT										0.00	0	0
Total For SYN941										0.00	0	0
SYN94 On 20/11/2012 Spot Bond			100.00000	85.08159	100.00000	84.49074				0.00	0	0
Total SYN942 SPOT										0.00	0	0
Total For SYN942										0.00	0	0
SYN94 On 16/11/2012 Spot Bond			100.00000	85.88235	100.00000	85.28037				0.00	0	0
Total SYN943 SPOT										0.00	0	0
Total For SYN943										0.00	0	0
SYN94 On 22/11/2012 Spot Bond			100.00000	84.68677	100.00000	84.10138				0.00	0	0
Total SYN944 SPOT										0.00	0	0
Total For SYN944										0.00	0	0
SYN94 On 23/11/2012 Spot Bond			100.00000	84.49074	100.00000	83.90805				0.00	0	0
Total SYN945 SPOT										0.00	0	0
Total For SYN945										0.00	0	0
SYN94 On 27/11/2012 Spot Bond			100.00000	83.71560	100.00000	83.14351				0.00	0	0
Total SYN946 SPOT										0.00	0	0
Total For SYN946										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			100.00000	25.68129	100.00000	25.51115				0.00	0	0
Total SZ18 SPOT										0.00	0	0
Total For SZ18										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			100.00000	13.11903	100.00000	13.03212				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	32.67803	100.00000	32.46272				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	39.06037	100.00000	38.80299				0.00	0	0
Total TFS06 SPOT										0.00	0	0
Total For TFS06										0.00	0	0
TFS10 On 22/01/2013 Spot Bond			100.00000	74.18699	100.00000	73.73737				0.00	0	0
Total TFS100 SPOT										0.00	0	0
Total For TFS100										0.00	0	0
TFS101 On 06/02/2013 Spot Bond			100.00000	71.99211	100.00000	71.56863				0.00	0	0
Total TFS101 SPOT										0.00	0	0
Total For TFS101										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS102 On 14/12/2012 Spot Bond			100.00000	80.57395	100.00000	80.04386				0.00	0	0
Total TFS102 SPOT										0.00	0	0
Total For TFS102										0.00	0	0
TFS103 On 14/03/2013 Spot Bond			100.00000	67.21915	100.00000	66.84982				0.00	0	0
Total TFS103 SPOT										0.00	0	0
Total For TFS103										0.00	0	0
TFS73 On 11/02/2013 Spot Bond			6.27500	100.50270	6.27500	100.45178				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	63.86581	100.00000	63.40278				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	62.94310	100.00000	62.48677				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	15.85023	100.00000	15.73531				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	103.47525	8.00000	103.40910				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	100.07937	6.27000	100.02838				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	39.69607	100.00000	39.46076				0.00	0	0
Total TFS93 SPOT										0.00	0	0
Total For TFS93										0.00	0	0
TFS97 On 14/11/2013 Spot Bond			100.00000	39.55769	100.00000	39.18833				0.00	0	0
Total TFS97 SPOT										0.00	0	0
Total For TFS97										0.00	0	0
TFS98 On 14/09/2012 Spot Bond			100.00000	66.66669	100.00000	66.66667				0.00	0	0
Total TFS98 SPOT										0.00	0	0
Total For TFS98										0.00	0	0
TFS99 On 23/10/2012 Spot Bond			100.00000	91.02244	100.00000	90.34653				0.00	0	0
Total TFS99 SPOT										0.00	0	0
Total For TFS99										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A On 18/10/2038 Spot Bond			100.00000	8.38030	100.00000	8.30205				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond			100.00000	8.62233	100.00000	8.54182				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/10/2038 Spot Bond			100.00000	8.95654	100.00000	8.89752				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10B On 18/10/2038 Spot Bond			100.00000	9.14270	100.00000	9.05733				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10C On 18/10/2038 Spot Bond			100.00000	10.25604	100.00000	10.16027				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10D On 18/10/2038 Spot Bond			100.00000	14.85461	100.00000	14.71592				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH7A2 On 18/10/2012 Spot Bond			100.00000	93.58310	100.00000	92.87947				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	11.99404	100.00000	11.90708				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	93.51512	100.00000	92.81200				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	94.44375	100.00000	93.73364				0.00	0	20,000
Total THE7A3 SPOT										0.00	0	20,000
Total For THE7A3										0.00	0	20,000
THE7B On 18/10/2012 Spot Bond			100.00000	93.70983	100.00000	93.00524				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	93.96330	100.00000	93.25681				0.00	0	0
Total THE7C SPOT										0.00	0	0
Total For THE7C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A On 18/04/2036 Spot Bond			100.00000	7.33358	100.00000	7.28041				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	7.85534	100.00000	7.79839				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	8.20318	100.00000	8.14371				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond			100.00000	8.89885	100.00000	8.83434				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	9.36263	100.00000	9.29475				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond			100.00000	14.27874	100.00000	14.17522				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	11.66962	100.00000	11.58501				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	13.96204	100.00000	13.86081				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	11.93810	100.00000	11.85155				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	8.02926	100.00000	7.97104				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000	8.14520	100.00000	8.08615				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	8.20318	100.00000	8.14371				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A: On 18/07/2016 Spot Bond			100.00000	11.75912	100.00000	11.67387				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	11.93810	100.00000	11.85155				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond			100.00000	12.55337	100.00000	12.46236				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond			100.00000	8.78291	100.00000	8.71923				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond			100.00000	12.55337	100.00000	12.46236				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	13.44830	100.00000	13.35080				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	9.94236	100.00000	9.87028				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	13.39237	100.00000	13.29528				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond			100.00000	17.86702	100.00000	17.73749				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond			100.00000	14.58021	100.00000	14.47450				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D: On 18/07/2016 Spot Bond			100.00000	18.03482	100.00000	17.90407				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	45.23004	100.00000	44.90212				0.00	0	0
Total TL13 SPOT										0.00	0	0
Total For TL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15 On 29/04/2015 Spot Bond			100.00000	26.83461	100.00000	26.65683			6,200,000,000.00	62,000	3,981,000
Total TL15 SPOT									6,200,000,000.00	62,000	3,981,000
Total For TL15									6,200,000,000.00	62,000	3,981,000
TL20 On 22/02/2020 Spot Bond			6.00000	103.36690	6.00000	103.31754			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	13.59522	100.00000	13.50563			12,000,000,000.00	120,000	1,012,433,200
Total TN17 SPOT									12,000,000,000.00	120,000	1,012,433,200
Total For TN17									12,000,000,000.00	120,000	1,012,433,200
TN20 On 17/09/2020 Spot Bond			100.00000	10.63626	100.00000	15.78158			1,200,862,400,000.00	12,008,624	361,300,000
Total TN20 SPOT									1,200,862,400,000.00	12,008,624	361,300,000
Total For TN20									1,200,862,400,000.00	12,008,624	361,300,000
TN23 On 06/11/2023 Spot Bond			100.00000	14.52057	100.00000	14.42489			0.00	0	106,250,000
Total TN23 SPOT									0.00	0	106,250,000
Total For TN23									0.00	0	106,250,000
TN25 On 19/08/2025 Spot Bond			100.00000	10.12946	100.00000	10.06272			0.00	0	162,700,000
Total TN25 SPOT									0.00	0	162,700,000
Total For TN25									0.00	0	162,700,000
TN27 On 14/11/2027 Spot Bond			100.00000	11.74870	100.00000	11.67129			17,600,000,000.00	176,000	34,550,000
Total TN27 SPOT									17,600,000,000.00	176,000	34,550,000
Total For TN27									17,600,000,000.00	176,000	34,550,000
TORQ1 On 15/04/2022 Spot Bond			100.00000	7.23164	100.00000	7.13007			0.00	0	0
Total TORQ1 SPOT									0.00	0	0
Total For TORQ1									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond			100.00000	7.40192	100.00000	7.29797			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond			100.00000	7.61762	100.00000	7.51064			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond			100.00000	7.64033	100.00000	7.53302			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond			100.00000	8.70745	100.00000	8.58516			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ6 On 15/04/2022 Spot Bond			100.00000	14.80938	100.00000	14.60139				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.64104	10.00000	100.38803				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	99.64995	9.75000	100.37835				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	9.65910	100.00000	10.38060				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TSP12E On 07/02/2013 Spot Bond			100.00000	71.85039	100.00000	71.42857				0.00	0	0
Total TSP128 SPOT										0.00	0	0
Total For TSP128										0.00	0	0
TSP12E On 07/03/2013 Spot Bond			100.00000	68.09701	100.00000	67.71800				0.00	0	0
Total TSP129 SPOT										0.00	0	0
Total For TSP129										0.00	0	0
TSP13C On 18/10/2012 Spot Bond			100.00000	92.17172	100.00000	91.47870				0.00	0	0
Total TSP130 SPOT										0.00	0	0
Total For TSP130										0.00	0	0
TSP131 On 03/05/2013 Spot Bond			100.00000	64.85737	100.00000	64.48892				0.00	0	0
Total TSP131 SPOT										0.00	0	0
Total For TSP131										0.00	0	0
TSP132 On 29/11/2012 Spot Bond			100.00000	83.33333	100.00000	82.76644				0.00	0	0
Total TSP132 SPOT										0.00	0	0
Total For TSP132										0.00	0	0
TSP133 On 03/01/2013 Spot Bond			100.00000	77.16702	100.00000	76.68067				0.00	0	0
Total TSP133 SPOT										0.00	0	0
Total For TSP133										0.00	0	0
TSP134 On 27/06/2013 Spot Bond			100.00000	58.42499	100.00000	58.09309				0.00	0	0
Total TSP134 SPOT										0.00	0	0
Total For TSP134										0.00	0	0
TSP13E On 07/02/2013 Spot Bond			100.00000	71.85039	100.00000	71.42857				0.00	0	0
Total TSP135 SPOT										0.00	0	0
Total For TSP135										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			100.00000	11.15939	100.00000	11.08464			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	89.33587	100.00000	88.71692			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	30.95238	100.00000	30.72797			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	12.80195	100.00000	12.70914			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	19.63238	100.00000	19.49005			0.00	0	0
Total UTR043 SPOT									0.00	0	0
Total For UTR043									0.00	0	0
UTR40 On 10/09/2017 Spot Bond			100.00000	11.90316	100.00000	11.82343			0.00	0	0
Total UTR40 SPOT									0.00	0	0
Total For UTR40									0.00	0	0
VIP1A2 On 07/11/2012 Spot Bond			100.00000	89.06746	100.00000	88.42974			0.00	0	0
Total VIP1A2 SPOT									0.00	0	0
Total For VIP1A2									0.00	0	0
VIP1A5 On 07/11/2013 Spot Bond			100.00000	41.41100	100.00000	41.11077			0.00	0	0
Total VIP1A5 SPOT									0.00	0	0
Total For VIP1A5									0.00	0	0
VIP1B2 On 07/11/2012 Spot Bond			100.00000	89.09488	100.00000	88.45697			0.00	0	0
Total VIP1B2 SPOT									0.00	0	0
Total For VIP1B2									0.00	0	0
VIP1B3 On 07/11/2013 Spot Bond			100.00000	41.51112	100.00000	41.19653			0.00	0	0
Total VIP1B3 SPOT									0.00	0	0
Total For VIP1B3									0.00	0	0
VIP1C2 On 07/11/2012 Spot Bond			100.00000	89.19359	100.00000	88.55497			0.00	0	0
Total VIP1C2 SPOT									0.00	0	0
Total For VIP1C2									0.00	0	0
VIP1C3 On 07/11/2013 Spot Bond			100.00000	41.85657	100.00000	41.55312			0.00	0	0
Total VIP1C3 SPOT									0.00	0	0
Total For VIP1C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01 On 08/05/2015 Spot Bond			100.00000	17.54087	100.00000	17.37708			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	12.52688	100.00000	12.40992			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	10.30198	100.00000	10.20579			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	72.91375	100.00000	72.50258			0.00	0	0
Total VOD002 SPOT									0.00	0	0
Total For VOD002									0.00	0	0
VOD00.On 28/11/2012 Spot Bond			100.00000	83.52403	100.00000	82.95455			0.00	0	0
Total VOD005 SPOT									0.00	0	0
Total For VOD005									0.00	0	0
VOYT0 On 09/09/2015 Spot Bond			100.00000	12.69135	100.00000	12.61925			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	20.27936	100.00000	20.14574		2,143,600,000.00		21,436	66,736,000
Total WS04 SPOT								2,143,600,000.00		21,436	66,736,000
Total For WS04								2,143,600,000.00		21,436	66,736,000
WS05 On 01/08/2018 Spot Bond			100.00000	11.84129	100.00000	11.76039		0.00		0	40,000,000
Total WS05 SPOT								0.00		0	40,000,000
Total For WS05								0.00		0	40,000,000
WSP1 On 28/05/2015 Spot Bond			100.00000	21.74475	100.00000	21.60147		0.00		0	14,200,000
Total WSP1 SPOT								0.00		0	14,200,000
Total For WSP1								0.00		0	14,200,000
WSP2 On 28/05/2017 Spot Bond			100.00000	13.53919	100.00000	13.44998		3,000,000,000,000.00		30,000,000	80,000,000
Total WSP2 SPOT								3,000,000,000,000.00		30,000,000	80,000,000
Total For WSP2								3,000,000,000,000.00		30,000,000	80,000,000
WSP3 On 28/05/2019 Spot Bond			100.00000	11.91834	100.00000	11.83981		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	11.69668	100.00000	11.61962		0.00		0	0
Total WSP4 SPOT								0.00		0	0
Total For WSP4								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5 On 28/05/2021 Spot Bond			100.00000	11.59817	100.00000	11.52175			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	46.16963	100.00000	45.86040			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	37.72343	100.00000	37.47352			0.00	0	0
Total Z009 SPOT									0.00	0	0
Total For Z009									0.00	0	0
Z014 On 30/06/2015 Spot Bond			100.00000	10.44857	100.00000	10.37972			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	28.78837	100.00000	28.59764			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	23.50928	100.00000	23.35438			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	8.17825	100.00000	8.12407			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	16.78092	100.00000	16.67035			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	10.42557	100.00000	10.35688			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	0.33287	100.00000	0.33068			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	11.74270	100.00000	11.67617			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	6.21319	100.00000	6.17659			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT									1,299,225,991,299,150.00	79,805,506,887	99,940,264,467
Total for SPOT :									1,299,225,991,299,150.00	79,805,506,887	99,940,264,467
Total Futures									1 299 225 991 429 600.00	79,805,506,888	99,940,655,252
Total Options									0.00	12,000	189,006
Grand Total:									1,299,225,991,429,600.00	79,805,518,888	99,940,844,258