



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Interest Rates Daily MTM Report

Daily summary for: 11/06/2012

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D/ On 28/06/2012 Any day expiry			8.45420	8.45420	8.45510	8.45510		20.95	0.00	0	2,360
Total ANY DAY EXPIRY DAAH Future									0.00	0	2,360
ANY D/ On 28/06/2012 Any day expiry	7.40	Call			1,056.00000	1.05600	1,055,000	24.79	0.00	0	0
ANY D/ On 28/06/2012 Any day expiry	7.40	Put			1.00000	0.00100	1,000	24.79	0.00	0	0
ANY D/ On 28/06/2012 Any day expiry	8.25	Call			276.00000	0.27600	268,000	19.97	0.00	0	0
ANY D/ On 28/06/2012 Any day expiry	8.25	Put			71.00000	0.07100	64,000	19.97	0.00	0	0
ANY D/ On 28/06/2012 Any day expiry	8.38	Call			198.00000	0.19800	189,000	20.60	0.00	0	0
ANY D/ On 28/06/2012 Any day expiry	8.38	Put			123.00000	0.12300	115,000	20.60	0.00	0	0
ANY D/ On 28/06/2012 Any day expiry	8.49	Call			147.00000	0.14700	138,000	21.29	0.00	0	0
ANY D/ On 28/06/2012 Any day expiry	8.49	Put			182.00000	0.18200	174,000	21.29	0.00	0	0
ANY D/ On 28/06/2012 Any day expiry	8.50	Call			143.00000	0.14300	134,000	21.37	0.00	0	0
ANY D/ On 28/06/2012 Any day expiry	8.50	Put			188.00000	0.18800	180,000	21.37	0.00	0	0
ANY D/ On 28/06/2012 Any day expiry	8.51	Call			140.00000	0.14000	130,000	21.46	0.00	0	0
ANY D/ On 28/06/2012 Any day expiry	8.51	Put			195.00000	0.19500	186,000	21.46	0.00	0	0
Total ANY DAY EXPIRY DAAH Option									0.00	0	0
Total For ANY DAY EXPIRY									0.00	0	2,360
DAUS On 29/06/2012 Any day expiry			8.45530	8.45530	8.45640	8.45640		21.00	0.00	0	0
DAUS On 31/07/2012 Any day expiry			8.49060	8.49060	8.49690	8.49690		20.69	0.00	0	0
DAUS On 31/08/2012 Any day expiry			8.53180	8.53180	8.53540	8.53540		20.95	0.00	0	0
DAUS On 28/09/2012 Any day expiry			8.56900	8.56900	8.56900	8.56900		20.84	0.00	0	0
DAUS On 31/10/2012 Any day expiry			8.60780	8.60780	8.60780	8.60780		20.93	0.00	0	0
DAUS On 30/11/2012 Any day expiry			8.64300	8.64300	8.64300	8.64300		21.04	0.00	0	0
DAUS On 27/12/2012 Any day expiry			8.67390	8.67390	8.67370	8.67370		20.93	0.00	0	0
Total DAUS Future									0.00	0	0
DAUS On 29/06/2012 Any day expiry	7.40	Call			1,058.00000	1.05800	1,056,000	24.44	0.00	0	0
DAUS On 29/06/2012 Any day expiry	7.40	Put			2.00000	0.00200	1,000	24.44	0.00	0	0
DAUS On 29/06/2012 Any day expiry	7.72	Call			742.00000	0.74200	740,000	21.95	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	29/06/2012	Any day expiry	7.72	Put			6.00000	0.00600	5,000	21.95	0.00	0	5,480
DAUS	On	29/06/2012	Any day expiry	7.74	Call			722.00000	0.72200	720,000	21.77	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.74	Put			6.00000	0.00600	5,000	21.77	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.76	Call			703.00000	0.70300	701,000	21.59	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.76	Put			7.00000	0.00700	6,000	21.59	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.25	Call			281.00000	0.28100	273,000	20.01	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.25	Put			75.00000	0.07500	68,000	20.01	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.38	Call			204.00000	0.20400	195,000	20.65	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.38	Put			128.00000	0.12800	120,000	20.65	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	8.51	Call			145.00000	0.14500	136,000	21.50	0.00	0	5,480
DAUS	On	29/06/2012	Any day expiry	8.51	Put			199.00000	0.19900	191,000	21.50	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.75	Call			713.00000	0.71300	711,000	21.68	0.00	0	0
DAUS	On	29/06/2012	Any day expiry	7.75	Put			7.00000	0.00700	6,000	21.68	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.25	Call			388.00000	0.38800	378,000	19.31	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.25	Put			141.00000	0.14100	137,000	19.31	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.51	Call			261.00000	0.26100	251,000	20.75	0.00	0	4,800
DAUS	On	31/07/2012	Any day expiry	8.51	Put			274.00000	0.27400	270,000	20.75	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.80	Call			724.00000	0.72400	716,000	17.78	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.80	Put			27.00000	0.02700	25,000	17.78	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.81	Call			715.00000	0.71500	707,000	17.80	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.81	Put			28.00000	0.02800	26,000	17.80	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.72	Call			795.00000	0.79500	787,000	17.59	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.72	Put			18.00000	0.01800	16,000	17.59	0.00	0	4,800
DAUS	On	31/07/2012	Any day expiry	7.79	Call			732.00000	0.73200	724,000	17.75	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.79	Put			25.00000	0.02500	23,000	17.75	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.42	Call			300.00000	0.30000	290,000	20.25	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	8.42	Put			223.00000	0.22300	219,000	20.25	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,104.00000	1.10400	1,097,000	19.42	0.00	0	0
DAUS	On	31/07/2012	Any day expiry	7.40	Put			7.00000	0.00700	6,000	19.42	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.85	Call			748.00000	0.74800	743,000	18.11	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.85	Put			63.00000	0.06300	61,000	18.11	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.86	Call			740.00000	0.74000	735,000	18.13	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.86	Put			65.00000	0.06500	63,000	18.13	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.25	Call			475.00000	0.47500	468,000	19.47	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.25	Put			190.00000	0.19000	186,000	19.47	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.84	Call			756.00000	0.75600	751,000	18.08	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.84	Put			61.00000	0.06100	59,000	18.08	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.46	Call			372.00000	0.37200	364,000	20.50	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.46	Put			297.00000	0.29700	292,000	20.50	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	8.51	Call			350.00000	0.35000	343,000	20.75	0.00	0	6,170
DAUS	On	31/08/2012	Any day expiry	8.51	Put			325.00000	0.32500	321,000	20.75	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	31/08/2012	Any day expiry	7.40	Call			1,153.00000	1.15300	1,149,000	19.02	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.40	Put			18.00000	0.01800	17,000	19.02	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.72	Call			856.00000	0.85600	850,000	17.78	0.00	0	0
DAUS	On	31/08/2012	Any day expiry	7.72	Put			41.00000	0.04100	38,000	17.78	0.00	0	6,170
DAUS	On	28/09/2012	Any day expiry	7.91	Call			761.00000	0.76100	758,000	18.33	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.91	Put			102.00000	0.10200	99,000	18.33	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	8.25	Call			542.00000	0.54200	538,000	19.45	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	8.25	Put			223.00000	0.22300	219,000	19.45	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	8.49	Call			427.00000	0.42700	423,000	20.56	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	8.49	Put			348.00000	0.34800	344,000	20.56	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	8.51	Call			419.00000	0.41900	415,000	20.66	0.00	0	7,540
DAUS	On	28/09/2012	Any day expiry	8.51	Put			360.00000	0.36000	356,000	20.66	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.90	Call			768.00000	0.76800	766,000	18.31	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.90	Put			99.00000	0.09900	97,000	18.31	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,197.00000	1.19700	1,196,000	18.61	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.40	Put			28.00000	0.02800	27,000	18.61	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.72	Call			909.00000	0.90900	907,000	17.90	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.72	Put			60.00000	0.06000	58,000	17.90	0.00	0	7,540
DAUS	On	28/09/2012	Any day expiry	7.89	Call			776.00000	0.77600	773,000	18.29	0.00	0	0
DAUS	On	28/09/2012	Any day expiry	7.89	Put			97.00000	0.09700	94,000	18.29	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	8.25	Call			611.00000	0.61100	609,000	19.35	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	8.25	Put			253.00000	0.25300	251,000	19.35	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	8.53	Call			482.00000	0.48200	479,000	20.62	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	8.53	Put			404.00000	0.40400	401,000	20.62	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.90	Call			832.00000	0.83200	831,000	18.29	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.90	Put			124.00000	0.12400	123,000	18.29	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.91	Call			825.00000	0.82500	823,000	18.31	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.91	Put			127.00000	0.12700	125,000	18.31	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.72	Call			969.00000	0.96900	968,000	17.95	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.72	Put			81.00000	0.08100	80,000	17.95	0.00	0	8,220
DAUS	On	31/10/2012	Any day expiry	7.89	Call			839.00000	0.83900	838,000	18.26	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.89	Put			121.00000	0.12100	120,000	18.26	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	8.51	Call			490.00000	0.49000	487,000	20.53	0.00	0	8,220
DAUS	On	31/10/2012	Any day expiry	8.51	Put			392.00000	0.39200	389,000	20.53	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,247.00000	1.24700	1,246,000	18.17	0.00	0	0
DAUS	On	31/10/2012	Any day expiry	7.40	Put			39.00000	0.03900	38,000	18.17	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.50	Call			554.00000	0.55400	553,000	20.37	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.50	Put			411.00000	0.41100	410,000	20.37	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.51	Call			550.00000	0.55000	549,000	20.42	0.00	0	8,440
DAUS	On	30/11/2012	Any day expiry	8.51	Put			417.00000	0.41700	416,000	20.42	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.56	Call			530.00000	0.53000	528,000	20.64	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	8.56	Put			447.00000	0.44700	445,000	20.64	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,023.00000	1.02300	1,022,000	18.04	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	7.72	Put			100.00000	0.10000	99,000	18.04	0.00	0	8,440
DAUS	On	30/11/2012	Any day expiry	8.49	Call			558.00000	0.55800	557,000	20.33	0.00	0	0
DAUS	On	30/11/2012	Any day expiry	8.49	Put			405.00000	0.40500	404,000	20.33	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.51	Call			601.00000	0.60100	600,000	20.33	0.00	0	7,530
DAUS	On	27/12/2012	Any day expiry	8.51	Put			437.00000	0.43700	436,000	20.33	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.59	Call			569.00000	0.56900	568,000	20.67	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.59	Put			485.00000	0.48500	484,000	20.67	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,068.00000	1.06800	1,068,000	18.00	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	7.72	Put			114.00000	0.11400	114,000	18.00	0.00	0	7,530
DAUS	On	27/12/2012	Any day expiry	8.49	Call			609.00000	0.60900	608,000	20.24	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.49	Put			425.00000	0.42500	424,000	20.24	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.50	Call			605.00000	0.60500	604,000	20.28	0.00	0	0
DAUS	On	27/12/2012	Any day expiry	8.50	Put			431.00000	0.43100	430,000	20.28	0.00	0	0
Total DAUS Option												0.00	0	96,360
Total For DAUS												0.00	0	96,360
Total for Any day expiry												0.00	0	98,720
R157	On	02/08/2012	Bond Future			6.26400	125.44129	6.29000	125.35998		2.57	0.00	0	15,070
R157	On	01/11/2012	Bond Future			6.31000	120.44523	6.33900	120.36191		2.86	0.00	0	100
R157	On	07/02/2013	Bond Future			6.35600	122.36846	6.39000	122.28017		2.80	0.00	0	0
Total R157 Future												0.00	0	15,170
R157	On	02/08/2012	Bond Future	6.15	Call			301.00000	0.30100	318,080	2.51	0.00	0	3,750
R157	On	02/08/2012	Bond Future	6.15	Put			740.00000	0.74000	675,410	2.51	0.00	0	0
R157	On	02/08/2012	Bond Future	6.35	Call			593.00000	0.59300	626,640	2.55	0.00	0	1,250
R157	On	02/08/2012	Bond Future	6.35	Put			406.00000	0.40600	357,960	2.55	0.00	0	0
R157	On	02/08/2012	Bond Future	6.40	Call			686.00000	0.68600	723,350	2.55	0.00	0	0
R157	On	02/08/2012	Bond Future	6.40	Put			343.00000	0.34300	298,810	2.55	0.00	0	0
R157	On	02/08/2012	Bond Future	6.95	Call			2,072.00000	2.07200	2,145,740	2.68	0.00	0	0
R157	On	02/08/2012	Bond Future	6.95	Put			31.00000	0.03100	23,680	2.68	0.00	0	3,750
R157	On	02/08/2012	Bond Future	7.95	Call			5,049.00000	5.04900	5,130,670	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put			0.00000	0.00000	0,010	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Call			5,197.00000	5.19700	5,278,510	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put			0.00000	0.00000	0,010	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call			5,345.00000	5.34500	5,426,110	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put			0.00000	0.00000	0,000	2.81	0.00	0	0
R157	On	02/08/2012	Bond Future	6.55	Call			1,005.00000	1.00500	1,055,640	2.58	0.00	0	0
R157	On	02/08/2012	Bond Future	6.55	Put			196.00000	0.19600	165,070	2.58	0.00	0	1,250
R157	On	01/11/2012	Bond Future	6.95	Call			2,018.00000	2.01800	2,077,240	2.96	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Put			280.00000	0.28000	255,830	2.96	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	01/11/2012	Bond Future	7.00	Call			2,131.00000	2.13100	2,192,030	2.97	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Put			252.00000	0.25200	229,830	2.97	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Call			2,247.00000	2.24700	2,309,230	2.98	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Put			228.00000	0.22800	206,460	2.98	0.00	0	0
R157	On	01/11/2012	Bond Future	6.45	Call			1,034.00000	1.03400	1,072,610	2.85	0.00	0	0
R157	On	01/11/2012	Bond Future	6.45	Put			716.00000	0.71600	671,090	2.85	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Call			1,742.00000	1.74200	1,792,920	2.86	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Put			684.00000	0.68400	646,660	2.86	0.00	0	0
R157	On	07/02/2013	Bond Future	6.50	Call			1,264.00000	1.26400	1,305,650	2.80	0.00	0	0
R157	On	07/02/2013	Bond Future	6.50	Put			979.00000	0.97900	932,300	2.80	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Call			1,574.00000	1.57400	1,622,740	2.84	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Put			773.00000	0.77300	733,380	2.84	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Call			1,657.00000	1.65700	1,707,210	2.85	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Put			727.00000	0.72700	689,310	2.85	0.00	0	0
Total R157 Option												0.00	0	10,000
Total For R157												0.00	0	25,170
R186	On	02/08/2012	Bond Future			8.34400	119.18593	8.32900	119.32591		11.40	0.00	0	34,845
R186	On	01/11/2012	Bond Future			8.42300	120.90754	8.40800	121.04482		13.06	0.00	0	100
R186	On	07/02/2013	Bond Future			8.50800	117.53828	8.49200	117.68167		13.79	0.00	0	0
Total R186 Future												0.00	0	34,945
R186	On	02/08/2012	Bond Future	7.66	Call			258.00000	0.25800	218,570	10.86	0.00	0	276
R186	On	02/08/2012	Bond Future	7.66	Put			6,750.00000	6.75000	6,851,030	10.86	0.00	0	0
R186	On	02/08/2012	Bond Future	7.70	Call			304.00000	0.30400	259,580	10.89	0.00	0	2,700
R186	On	02/08/2012	Bond Future	7.70	Put			6,394.00000	6.39400	6,489,770	10.89	0.00	0	0
R186	On	02/08/2012	Bond Future	7.76	Call			384.00000	0.38400	332,180	10.93	0.00	0	43
R186	On	02/08/2012	Bond Future	7.76	Put			5,874.00000	5.87400	5,962,390	10.93	0.00	0	0
R186	On	02/08/2012	Bond Future	8.30	Call			1,952.00000	1.95200	1,827,300	11.27	0.00	0	0
R186	On	02/08/2012	Bond Future	8.30	Put			2,223.00000	2.22300	2,238,600	11.27	0.00	0	900
R186	On	02/08/2012	Bond Future	8.70	Call			4,227.00000	4.22700	4,074,800	11.58	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put			833.00000	0.83300	821,170	11.58	0.00	0	0
R186	On	02/08/2012	Bond Future	8.00	Call			874.00000	0.87400	788,300	11.08	0.00	0	1,099
R186	On	02/08/2012	Bond Future	8.00	Put			4,005.00000	4.00500	4,059,340	11.08	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Call			1,734.00000	1.73400	1,614,380	11.24	0.00	0	8,750
R186	On	02/08/2012	Bond Future	8.25	Put			2,475.00000	2.47500	2,495,560	11.24	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Call			4,915.00000	4.91500	4,761,240	11.68	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put			631.00000	0.63100	616,910	11.68	0.00	0	0
R186	On	02/08/2012	Bond Future	8.38	Call			2,334.00000	2.33400	2,201,020	11.32	0.00	0	0
R186	On	02/08/2012	Bond Future	8.38	Put			1,859.00000	1.85900	1,866,020	11.32	0.00	0	0
R186	On	02/08/2012	Bond Future	8.66	Call			3,962.00000	3.96200	3,811,530	11.55	0.00	0	0
R186	On	02/08/2012	Bond Future	8.66	Put			927.00000	0.92700	916,990	11.55	0.00	0	276

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	9.00	Call			6,384.00000	6.38400	6,229,970	11.86	0.00	0	0
R186	On	02/08/2012	Bond Future	9.00	Put			348.00000	0.34800	333,970	11.86	0.00	0	199
R186	On	02/08/2012	Bond Future	8.75	Call			4,566.00000	4.56600	4,413,240	11.63	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put			726.00000	0.72600	713,010	11.63	0.00	0	2,700
R186	On	02/08/2012	Bond Future	8.76	Call			4,635.00000	4.63500	4,482,080	11.64	0.00	0	0
R186	On	02/08/2012	Bond Future	8.76	Put			706.00000	0.70600	692,830	11.64	0.00	0	43
R186	On	01/11/2012	Bond Future	8.70	Call			5,450.00000	5.45000	5,325,390	13.24	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Put			2,818.00000	2.81800	2,831,060	13.24	0.00	0	0
R186	On	01/11/2012	Bond Future	8.82	Call			6,122.00000	6.12200	5,993,490	13.34	0.00	0	0
R186	On	01/11/2012	Bond Future	8.82	Put			2,433.00000	2.43300	2,442,210	13.34	0.00	0	1,858
R186	On	01/11/2012	Bond Future	7.82	Call			1,786.00000	1.78600	1,710,060	12.69	0.00	0	1,858
R186	On	01/11/2012	Bond Future	7.82	Put			7,353.00000	7.35300	7,414,750	12.69	0.00	0	0
R186	On	01/11/2012	Bond Future	8.45	Call			4,168.00000	4.16800	4,053,970	13.03	0.00	0	0
R186	On	01/11/2012	Bond Future	8.45	Put			3,784.00000	3.78400	3,807,440	13.03	0.00	0	0
R186	On	01/11/2012	Bond Future	8.75	Call			5,726.00000	5.72600	5,599,670	13.28	0.00	0	0
R186	On	01/11/2012	Bond Future	8.75	Put			2,652.00000	2.65200	2,663,230	13.28	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Call			6,008.00000	6.00800	5,879,760	13.32	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Put			2,495.00000	2.49500	2,503,670	13.32	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Call			5,558.00000	5.55800	5,448,880	13.83	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Put			5,039.00000	5.03900	5,073,670	13.83	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Call			5,103.00000	5.10300	4,997,670	13.77	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Put			5,481.00000	5.48100	5,518,670	13.77	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Call			5,325.00000	5.32500	5,217,430	13.79	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Put			5,253.00000	5.25300	5,289,090	13.79	0.00	0	0
Total R186 Option												0.00	0	20,702
Total For R186												0.00	0	55,647
R189	On	02/08/2012	Bond Future			219.48585	219.48585	219.44626	219.44626			0.00	0	44
Total R189 Future												0.00	0	44
R189	On	02/08/2012	Bond Future	217.95	Call			1,496.00000	1.49600	1,535,850		0.00	0	0
R189	On	02/08/2012	Bond Future	217.95	Put			0.00000	0.00000	0,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.00	Call			1,446.00000	1.44600	1,485,850		0.00	0	0
R189	On	02/08/2012	Bond Future	218.00	Put			0.00000	0.00000	0,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.05	Call			1,396.00000	1.39600	1,435,850		0.00	0	0
R189	On	02/08/2012	Bond Future	218.05	Put			0.00000	0.00000	0,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.85	Call			596.00000	0.59600	635,850		0.00	0	0
R189	On	02/08/2012	Bond Future	218.85	Put			0.00000	0.00000	0,000		0.00	0	0
Total R189 Option												0.00	0	0
Total For R189												0.00	0	44
R197	On	02/08/2012	Bond Future			256.23577	256.23577	256.17060	256.17060			0.00	0	1,858
Total R197 Future												0.00	0	1,858

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/08/2012	Bond Future	256.40	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	256.40	Put			229.00000	0.22900	164,230		0.00	0	0
R197	On	02/08/2012	Bond Future	256.95	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	256.95	Put			779.00000	0.77900	714,230		0.00	0	0
R197	On	02/08/2012	Bond Future	257.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.00	Put			829.00000	0.82900	764,230		0.00	0	0
R197	On	02/08/2012	Bond Future	257.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.05	Put			879.00000	0.87900	814,230		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,858
R201	On	02/08/2012	Bond Future			5.34800	108.59664	5.38000	108.52292		1.91	0.00	0	2,666
R201	On	01/11/2012	Bond Future			5.28500	110.16151	5.32100	110.08695		1.94	0.00	0	0
R201	On	07/02/2013	Bond Future			5.17500	107.50718	5.21700	107.43079		1.91	0.00	0	0
Total R201 Future												0.00	0	2,666
R201	On	02/08/2012	Bond Future	5.72	Call			849.00000	0.84900	906,870	1.91	0.00	0	0
R201	On	02/08/2012	Bond Future	5.72	Put			70.00000	0.07000	53,800	1.91	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call			4,635.00000	4.63500	4,709,210	2.11	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.11	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call			4,744.00000	4.74400	4,818,010	2.11	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put			0.00000	0.00000	0,000	2.11	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call			4,853.00000	4.85300	4,926,650	2.11	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put			0.00000	0.00000	0,000	2.11	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Call			2,432.00000	2.43200	2,501,710	2.06	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Put			27.00000	0.02700	21,840	2.06	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Call			2,528.00000	2.52800	2,598,930	2.07	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Put			22.00000	0.02200	18,600	2.07	0.00	0	0
R201	On	01/11/2012	Bond Future	5.70	Call			1,014.00000	1.01400	1,063,930	1.93	0.00	0	0
R201	On	01/11/2012	Bond Future	5.70	Put			233.00000	0.23300	208,450	1.93	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Call			2,335.00000	2.33500	2,404,880	2.05	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Put			30.00000	0.03000	25,590	2.05	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Call			1,903.00000	1.90300	1,966,330	1.97	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Put			135.00000	0.13500	122,360	1.97	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Call			1,980.00000	1.98000	2,044,170	1.98	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Put			124.00000	0.12400	111,330	1.98	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Call			2,058.00000	2.05800	2,122,790	1.99	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Put			113.00000	0.11300	101,180	1.99	0.00	0	0
R201	On	07/02/2013	Bond Future	5.60	Call			1,066.00000	1.06600	1,114,210	1.90	0.00	0	0
R201	On	07/02/2013	Bond Future	5.60	Put			373.00000	0.37300	344,490	1.90	0.00	0	0
Total R201 Option												0.00	0	0
Total For R201												0.00	0	2,666

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/08/2012	Bond Future			188.23967	188.23967	188.18999	188.18999			0.00	0	45,107
Total R202 Future												0.00	0	45,107
R202	On	02/08/2012	Bond Future	186.85	Call			1,340.00000	1.34000	1,389,670		0.00	0	0
R202	On	02/08/2012	Bond Future	186.85	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	190.95	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	190.95	Put			2,760.00000	2.76000	2,710,330		0.00	0	0
R202	On	02/08/2012	Bond Future	191.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	191.00	Put			2,810.00000	2.81000	2,760,330		0.00	0	0
R202	On	02/08/2012	Bond Future	191.05	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	191.05	Put			2,860.00000	2.86000	2,810,330		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	45,107
R203	On	02/08/2012	Bond Future			6.89300	108.99743	6.93000	108.83503		4.94	21,799,486.00	200	8,034
R203	On	01/11/2012	Bond Future			6.96000	106.41027	6.99900	106.24692		5.77	0.00	0	0
R203	On	07/02/2013	Bond Future			7.03300	108.10893	7.07500	107.94219		5.39	0.00	0	0
Total R203 Future												21,799,486.00	200	8,034
R203	On	02/08/2012	Bond Future	6.60	Call			287.00000	0.28700	310,120	4.82	0.00	0	4,200
R203	On	02/08/2012	Bond Future	6.60	Put			1,746.00000	1.74600	1,606,960	4.82	0.00	0	0
R203	On	02/08/2012	Bond Future	6.85	Call			663.00000	0.66300	713,560	4.90	0.00	0	1,400
R203	On	02/08/2012	Bond Future	6.85	Put			1,015.00000	1.01500	902,670	4.90	0.00	0	0
R203	On	02/08/2012	Bond Future	7.00	Call			994.00000	0.99400	1,064,950	4.94	0.00	0	0
R203	On	02/08/2012	Bond Future	7.00	Put			688.00000	0.68800	596,160	4.94	0.00	0	0
R203	On	02/08/2012	Bond Future	7.55	Call			2,788.00000	2.78800	2,924,820	5.18	0.00	0	0
R203	On	02/08/2012	Bond Future	7.55	Put			112.00000	0.11200	86,210	5.18	0.00	0	4,200
R203	On	02/08/2012	Bond Future	8.45	Call			6,416.00000	6.41600	6,577,460	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put			2.00000	0.00200	0,650	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Call			6,618.00000	6.61800	6,780,000	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put			1.00000	0.00100	0,460	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call			6,820.00000	6.82000	6,982,090	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put			1.00000	0.00100	0,320	5.38	0.00	0	0
R203	On	02/08/2012	Bond Future	7.15	Call			1,405.00000	1.40500	1,497,740	5.01	0.00	0	0
R203	On	02/08/2012	Bond Future	7.15	Put			446.00000	0.44600	376,060	5.01	0.00	0	1,400
R203	On	01/11/2012	Bond Future	7.70	Call			3,420.00000	3.42000	3,534,920	5.96	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Put			536.00000	0.53600	487,640	5.96	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Call			3,579.00000	3.57900	3,697,390	5.98	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Put			493.00000	0.49300	448,140	5.98	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Call			3,741.00000	3.74100	3,861,790	6.00	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Put			454.00000	0.45400	411,070	6.00	0.00	0	0
R203	On	01/11/2012	Bond Future	7.05	Call			1,641.00000	1.64100	1,713,330	5.72	0.00	0	0
R203	On	01/11/2012	Bond Future	7.05	Put			1,428.00000	1.42800	1,336,820	5.72	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
R203	On	07/02/2013	Bond Future	6.50	Call			942.00000	0.94200	985,600	5.27	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Put			3,253.00000	3.25300	3,130,180	5.27	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Call			1,009.00000	1.00900	1,055,270	5.28	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Put			3,117.00000	3.11700	2,996,400	5.28	0.00	0	0
R203	On	07/02/2013	Bond Future	7.15	Call			2,066.00000	2.06600	2,144,450	5.44	0.00	0	0
R203	On	07/02/2013	Bond Future	7.15	Put			1,769.00000	1.76900	1,680,770	5.44	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Call			878.00000	0.87800	919,060	5.26	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Put			3,393.00000	3.39300	3,267,560	5.26	0.00	0	0
Total R203 Option												0.00	0	11,200
Total For R203												21,799,486.00	200	19,234
R204	On	02/08/2012	Bond Future			7.22600	104.91091	7.24200	104.82844		6.28	0.00	0	4,101
R204	On	01/11/2012	Bond Future			7.29700	106.42521	7.31400	106.34074		7.10	0.00	0	0
R204	On	07/02/2013	Bond Future			7.37300	104.08803	7.39100	104.00217		7.27	0.00	0	0
Total R204 Future												0.00	0	4,101
R204	On	02/08/2012	Bond Future	7.30	Call			1,179.00000	1.17900	1,196,620	6.31	0.00	0	0
R204	On	02/08/2012	Bond Future	7.30	Put			881.00000	0.88100	815,860	6.31	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call			6,012.00000	6.01200	6,091,200	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put			13.00000	0.01300	9,370	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Call			6,248.00000	6.24800	6,327,830	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put			10.00000	0.01000	7,080	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call			6,484.00000	6.48400	6,564,250	6.85	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put			8.00000	0.00800	5,310	6.85	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Call			4,050.00000	4.05000	4,099,140	7.35	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Put			711.00000	0.71100	675,730	7.35	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Call			4,235.00000	4.23500	4,285,660	7.38	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Put			658.00000	0.65800	624,140	7.38	0.00	0	0
R204	On	01/11/2012	Bond Future	7.35	Call			1,981.00000	1.98100	2,006,100	7.05	0.00	0	0
R204	On	01/11/2012	Bond Future	7.35	Put			1,802.00000	1.80200	1,743,020	7.05	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Call			3,868.00000	3.86800	3,915,470	7.32	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Put			768.00000	0.76800	730,880	7.32	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Call			4,031.00000	4.03100	4,074,560	7.48	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Put			1,408.00000	1.40800	1,365,780	7.48	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Call			4,189.00000	4.18900	4,234,710	7.50	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Put			1,336.00000	1.33600	1,295,370	7.50	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Call			4,350.00000	4.35000	4,396,700	7.52	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Put			1,267.00000	1.26700	1,227,440	7.52	0.00	0	0
R204	On	07/02/2013	Bond Future	7.45	Call			2,601.00000	2.60100	2,631,370	7.26	0.00	0	0
R204	On	07/02/2013	Bond Future	7.45	Put			2,320.00000	2.32000	2,264,720	7.26	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	4,101

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	02/08/2012	Bond Future			5.24400	103.54847	5.27700	103.50237		1.06	0.00	0	1,240
R206	On	01/11/2012	Bond Future			5.10900	105.03958	5.14700	104.99532		0.96	0.00	0	0
R206	On	07/02/2013	Bond Future			4.83700	102.94929	4.88800	102.90293		0.82	0.00	0	0
Total R206 Future												0.00	0	1,240
R206	On	02/08/2012	Bond Future	5.38	Call			250.00000	0.25000	275,690	1.05	0.00	0	0
R206	On	02/08/2012	Bond Future	5.38	Put			106.00000	0.10600	85,890	1.05	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call			2,638.00000	2.63800	2,684,100	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put			0.00000	0.00000	0,000	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call			2,705.00000	2.70500	2,751,450	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put			0.00000	0.00000	0,000	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call			2,773.00000	2.77300	2,818,730	1.18	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put			0.00000	0.00000	0,000	1.18	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Call			1,009.00000	1.00900	1,049,130	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Put			23.00000	0.02300	18,460	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Call			1,063.00000	1.06300	1,103,460	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Put			19.00000	0.01900	15,390	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	5.25	Call			329.00000	0.32900	352,270	1.00	0.00	0	0
R206	On	01/11/2012	Bond Future	5.25	Put			209.00000	0.20900	188,170	1.00	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Call			956.00000	0.95600	995,290	1.03	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Put			27.00000	0.02700	22,060	1.03	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Call			1,011.00000	1.01100	1,050,600	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Put			53.00000	0.05300	46,060	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Call			1,050.00000	1.05000	1,090,460	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Put			47.00000	0.04700	41,160	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Call			1,090.00000	1.09000	1,130,740	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Put			42.00000	0.04200	36,700	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	5.00	Call			389.00000	0.38900	412,750	1.00	0.00	0	0
R206	On	07/02/2013	Bond Future	5.00	Put			287.00000	0.28700	264,670	1.00	0.00	0	0
Total R206 Option												0.00	0	0
Total For R206												0.00	0	1,240
R207	On	02/08/2012	Bond Future			7.55400	98.73987	7.57100	98.64553		7.50	0.00	0	27,509
R207	On	01/11/2012	Bond Future			7.62900	100.16186	7.64600	100.07031		8.50	0.00	0	0
R207	On	07/02/2013	Bond Future			7.71000	98.11952	7.72800	98.02582		8.69	0.00	0	0
Total R207 Future												0.00	0	27,509
R207	On	02/08/2012	Bond Future	7.63	Call			1,306.00000	1.30600	1,328,010	7.45	0.00	0	0
R207	On	02/08/2012	Bond Future	7.63	Put			979.00000	0.97900	907,120	7.45	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call			6,047.00000	6.04700	6,134,940	8.12	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put			26.00000	0.02600	19,670	8.12	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Call			6,298.00000	6.29800	6,386,820	8.15	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put			21.00000	0.02100	15,710	8.15	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
R207	On	02/08/2012	Bond Future	8.80	Call			6,548.00000	6.54800	6,638,200	8.15	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put			16.00000	0.01600	12,130	8.15	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Call			4,140.00000	4.14000	4,187,930	8.81	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Put			955.00000	0.95500	911,420	8.81	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Call			4,331.00000	4.33100	4,381,000	8.84	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Put			888.00000	0.88800	846,640	8.84	0.00	0	0
R207	On	01/11/2012	Bond Future	7.70	Call			2,286.00000	2.28600	2,313,450	8.48	0.00	0	0
R207	On	01/11/2012	Bond Future	7.70	Put			1,996.00000	1.99600	1,931,800	8.48	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Call			3,951.00000	3.95100	3,997,670	8.78	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Put			1,025.00000	1.02500	979,880	8.78	0.00	0	0
R207	On	07/02/2013	Bond Future	7.80	Call			2,972.00000	2.97200	3,005,770	8.72	0.00	0	0
R207	On	07/02/2013	Bond Future	7.80	Put			2,598.00000	2.59800	2,538,360	8.72	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Call			4,195.00000	4.19500	4,239,790	8.94	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Put			1,777.00000	1.77700	1,728,200	8.94	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Call			4,361.00000	4.36100	4,407,170	8.97	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Put			1,691.00000	1.69100	1,643,820	8.97	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Call			4,530.00000	4.53000	4,577,180	9.00	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Put			1,609.00000	1.60900	1,562,890	9.00	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	27,509
R208	On	02/08/2012	Bond Future			7.66600	96.65154	7.69200	96.49534		8.39	0.00	0	9,382
R208	On	01/11/2012	Bond Future			7.73900	94.65045	7.76700	94.48652		9.90	0.00	0	0
R208	On	07/02/2013	Bond Future			7.81700	96.15952	7.84600	95.99446		9.86	0.00	0	0
Total R208 Future												0.00	0	9,382
R208	On	02/08/2012	Bond Future	7.20	Call			269.00000	0.26900	274,620	8.11	0.00	0	3,450
R208	On	02/08/2012	Bond Future	7.20	Put			3,281.00000	3.28100	3,129,990	8.11	0.00	0	0
R208	On	02/08/2012	Bond Future	7.50	Call			748.00000	0.74800	773,140	8.27	0.00	0	1,150
R208	On	02/08/2012	Bond Future	7.50	Put			1,909.00000	1.90900	1,778,100	8.27	0.00	0	0
R208	On	02/08/2012	Bond Future	7.72	Call			1,336.00000	1.33600	1,385,810	8.38	0.00	0	0
R208	On	02/08/2012	Bond Future	7.72	Put			1,168.00000	1.16800	1,061,760	8.38	0.00	0	0
R208	On	02/08/2012	Bond Future	8.25	Call			3,536.00000	3.53600	3,649,730	8.76	0.00	0	0
R208	On	02/08/2012	Bond Future	8.25	Put			261.00000	0.26100	218,200	8.76	0.00	0	3,450
R208	On	02/08/2012	Bond Future	8.70	Call			5,865.00000	5.86500	6,008,740	9.09	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put			52.00000	0.05200	39,670	9.09	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Call			6,132.00000	6.13200	6,277,670	9.13	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put			43.00000	0.04300	32,200	9.13	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call			6,399.00000	6.39900	6,546,170	9.13	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put			34.00000	0.03400	25,400	9.13	0.00	0	0
R208	On	02/08/2012	Bond Future	7.80	Call			1,604.00000	1.60400	1,663,840	8.43	0.00	0	0
R208	On	02/08/2012	Bond Future	7.80	Put			959.00000	0.95900	862,280	8.43	0.00	0	1,150

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	8.20	Call			3,852.00000	3.85200	3,940,580	10.22	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Put			1,362.00000	1.36200	1,286,480	10.22	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Call			4,045.00000	4.04500	4,136,700	10.26	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Put			1,273.00000	1.27300	1,200,410	10.26	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Call			4,242.00000	4.24200	4,336,560	10.30	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Put			1,189.00000	1.18900	1,119,170	10.30	0.00	0	0
R208	On	01/11/2012	Bond Future	7.80	Call			2,464.00000	2.46400	2,526,220	9.94	0.00	0	0
R208	On	01/11/2012	Bond Future	7.80	Put			2,271.00000	2.27100	2,169,540	9.94	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Call			3,375.00000	3.37500	3,446,900	9.84	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Put			2,786.00000	2.78600	2,692,860	9.84	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Call			3,527.00000	3.52700	3,601,810	9.86	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Put			2,657.00000	2.65700	2,566,260	9.86	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Call			3,687.00000	3.68700	3,763,850	9.89	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Put			2,536.00000	2.53600	2,447,850	9.89	0.00	0	0
R208	On	07/02/2013	Bond Future	7.85	Call			3,081.00000	3.08100	3,147,760	9.81	0.00	0	0
R208	On	07/02/2013	Bond Future	7.85	Put			3,058.00000	3.05800	2,959,960	9.81	0.00	0	0
Total R208 Option												0.00	0	9,200
Total For R208												0.00	0	18,582
R209	On	02/08/2012	Bond Future			8.92600	76.01066	8.89100	76.28137		15.72	0.00	0	28,787
R209	On	01/11/2012	Bond Future			9.00000	73.96368	8.96400	74.23831		18.87	0.00	0	0
R209	On	07/02/2013	Bond Future			9.07900	75.14168	9.04200	75.41985		19.17	0.00	0	0
Total R209 Future												0.00	0	28,787
R209	On	02/08/2012	Bond Future	8.94	Call			2,042.00000	2.04200	1,846,440	15.67	0.00	0	0
R209	On	02/08/2012	Bond Future	8.94	Put			1,663.00000	1.66300	1,738,600	15.67	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call			3,254.00000	3.25400	3,020,480	15.97	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put			918.00000	0.91800	954,730	15.97	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call			3,516.00000	3.51600	3,276,120	16.03	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put			813.00000	0.81300	843,400	16.03	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call			3,784.00000	3.78400	3,539,450	16.09	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put			717.00000	0.71700	742,760	16.09	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Call			3,864.00000	3.86400	3,677,880	18.93	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Put			3,211.00000	3.21100	3,299,160	18.93	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Call			3,475.00000	3.47500	3,297,490	18.83	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Put			3,582.00000	3.58200	3,679,360	18.83	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Call			3,665.00000	3.66500	3,483,140	18.87	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Put			3,390.00000	3.39000	3,483,140	18.87	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Call			4,753.00000	4.75300	4,576,600	19.22	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Put			4,693.00000	4.69300	4,794,480	19.22	0.00	0	0
R209	On	07/02/2013	Bond Future	9.10	Call			4,945.00000	4.94500	4,765,150	19.28	0.00	0	0
R209	On	07/02/2013	Bond Future	9.10	Put			4,510.00000	4.51000	4,608,010	19.28	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
R209	On	07/02/2013	Bond Future	8.95	Call			4,384.00000	4.38400	4,214,880	19.14	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Put			5,083.00000	5.08300	5,192,080	19.14	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Call			4,564.00000	4.56400	4,391,360	19.17	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Put			4,882.00000	4.88200	4,987,340	19.17	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												0.00	0	28,787
R210	On	02/08/2012	Bond Future			142.13687	142.13687	142.09928	142.09928			0.00	0	925
Total R210 Future												0.00	0	925
R210	On	02/08/2012	Bond Future	141.45	Call			649.00000	0.64900	686,870		0.00	0	0
R210	On	02/08/2012	Bond Future	141.45	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	142.95	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	142.95	Put			851.00000	0.85100	813,130		0.00	0	0
R210	On	02/08/2012	Bond Future	143.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.00	Put			901.00000	0.90100	863,130		0.00	0	0
R210	On	02/08/2012	Bond Future	143.05	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.05	Put			951.00000	0.95100	913,130		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	925
R211	On	02/08/2012	Bond Future			120.14900	120.14900	120.12250	120.12250			0.00	0	480
Total R211 Future												0.00	0	480
R211	On	02/08/2012	Bond Future	119.70	Call			423.00000	0.42300	449,000		0.00	0	0
R211	On	02/08/2012	Bond Future	119.70	Put			1.00000	0.00100	0,000		0.00	0	0
R211	On	02/08/2012	Bond Future	119.95	Call			173.00000	0.17300	199,000		0.00	0	0
R211	On	02/08/2012	Bond Future	119.95	Put			1.00000	0.00100	0,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.00	Call			123.00000	0.12300	149,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.00	Put			1.00000	0.00100	0,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.05	Call			73.00000	0.07300	99,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.05	Put			1.00000	0.00100	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	480
R212	On	02/08/2012	Bond Future			117.66578	117.66578	117.63541	117.63541			0.00	0	2,962
Total R212 Future												0.00	0	2,962
R212	On	02/08/2012	Bond Future	117.45	Call			185.00000	0.18500	215,780		0.00	0	0
R212	On	02/08/2012	Bond Future	117.45	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	117.95	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	117.95	Put			315.00000	0.31500	284,220		0.00	0	0
R212	On	02/08/2012	Bond Future	118.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.00	Put			365.00000	0.36500	334,220		0.00	0	0
R212	On	02/08/2012	Bond Future	118.05	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
R212	On	02/08/2012	Bond Future	118.05	Put			415.00000	0.41500	384,220		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	2,962
R213	On	02/08/2012	Bond Future			8.79700	86.74141	8.77300	86.93257		14.05	0.00	0	4,725
R213	On	01/11/2012	Bond Future			8.87600	84.44980	8.85000	84.65379		16.85	0.00	0	0
R213	On	07/02/2013	Bond Future			8.96100	85.80022	8.93500	86.00086		17.09	0.00	0	0
Total R213 Future												0.00	0	4,725
R213	On	02/08/2012	Bond Future	8.84	Call			2,148.00000	2.14800	1,991,850	13.94	0.00	0	0
R213	On	02/08/2012	Bond Future	8.84	Put			1,616.00000	1.61600	1,650,970	13.94	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call			3,981.00000	3.98100	3,794,490	14.27	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put			675.00000	0.67500	679,290	14.27	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Call			4,272.00000	4.27200	4,082,840	14.33	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put			591.00000	0.59100	593,290	14.33	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call			4,569.00000	4.56900	4,377,760	14.38	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put			517.00000	0.51700	516,460	14.38	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Call			4,186.00000	4.18600	4,033,600	16.85	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Put			3,019.00000	3.01900	3,070,840	16.85	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Call			4,404.00000	4.40400	4,248,400	16.90	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Put			2,854.00000	2.85400	2,902,110	16.90	0.00	0	0
R213	On	01/11/2012	Bond Future	8.90	Call			3,774.00000	3.77400	3,628,020	16.78	0.00	0	0
R213	On	01/11/2012	Bond Future	8.90	Put			3,382.00000	3.38200	3,440,370	16.78	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Call			3,977.00000	3.97700	3,828,130	16.82	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Put			3,196.00000	3.19600	3,251,570	16.82	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Call			4,837.00000	4.83700	4,701,870	17.06	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Put			4,721.00000	4.72100	4,786,670	17.06	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Call			5,031.00000	5.03100	4,892,580	17.09	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Put			4,531.00000	4.53100	4,592,990	17.09	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Call			5,233.00000	5.23300	5,092,960	17.14	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Put			4,351.00000	4.35100	4,411,620	17.14	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	4,725
R214	On	02/08/2012	Bond Future			8.95400	77.65852	8.92400	77.90092			0.00	0	1,530
Total R214 Future												0.00	0	1,530
R214	On	02/08/2012	Bond Future	8.79	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.79	Put			1,099.00000	1.09900	1,341,520		0.00	0	0
R214	On	02/08/2012	Bond Future	8.80	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.80	Put			1,016.00000	1.01600	1,258,560		0.00	0	0
R214	On	02/08/2012	Bond Future	8.81	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.81	Put			933.00000	0.93300	1,175,750		0.00	0	0
R214	On	02/08/2012	Bond Future	8.96	Call			291.00000	0.29100	48,320		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
R214 On 02/08/2012 Bond Future	8.96	Put			0.00000	0.00000	0,000		0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									0.00	0	1,530
Total for Bond									21,799,486.00	200	240,567
CF CA# On 18/06/2012 Can-Do Future			0.42600	0.42600	0.41260	0.41260			0.00	0	2,835
Total CF CANDO CAAZ Future									0.00	0	2,835
Total For CF CANDO CAAZ									0.00	0	2,835
CF CA# On 18/06/2012 Can-Do Future					0.00000	0.00000			0.00	0	0
Total CF CANDO CABA Future									0.00	0	0
Total For CF CANDO CABA									0.00	0	0
CF CA# On 18/06/2012 Can-Do Future					0.00000	0.00000			0.00	0	8,000
Total CF CANDO CABB Future									0.00	0	8,000
Total For CF CANDO CABB									0.00	0	8,000
CF CA# On 18/06/2012 Can-Do Future			0.00530	0.00530	0.01090	0.01090			0.00	0	0
Total CF CANDO CABC Future									0.00	0	0
Total For CF CANDO CABC									0.00	0	0
CF CA# On 18/06/2012 Can-Do Future					0.00000	0.00000			0.00	0	16,000
Total CF CANDO CABD Future									0.00	0	16,000
Total For CF CANDO CABD									0.00	0	16,000
CF CA# On 17/09/2012 Can-Do Future			0.09740	0.09740	0.09320	0.09320			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 CA# On 17/09/2012 Can-Do Future			0.05540	0.05540	0.05870	0.05870			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 CA# On 17/09/2012 Can-Do Future			0.11340	0.11340	0.11360	0.11360			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 CA# On 17/09/2012 Can-Do Future			0.03110	0.03110	0.02890	0.02890			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 CA# On 17/09/2012 Can-Do Future			0.14790	0.14790	0.13850	0.13850			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 CA# On 17/09/2012 Can-Do Future			0.08110	0.08110	0.07350	0.07350			0.00	0	4,800
Total CF CANDO CABJ Future									0.00	0	4,800

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 CABJ									0.00	0	4,800
Total for Can-Do Future									0.00	0	85,355
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
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

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 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
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

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 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
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

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 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
GOVI On 02/08/2012 GOVI			397.33400	397.33400	401.71800	401.71800				0.00	0	269
GOVI On 01/11/2012 GOVI			403.05800	403.05800	407.50900	407.50900				0.00	0	0
Total GOVI Future										0.00	0	269
GOVI On 02/08/2012 GOVI	389.99	Call			117,280.00000	11.72800	73,440,000			0.00	0	0
GOVI On 02/08/2012 GOVI	389.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/08/2012 GOVI	390.00	Call			117,180.00000	11.71800	73,340,000			0.00	0	0
GOVI On 02/08/2012 GOVI	390.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/08/2012 GOVI	390.01	Call			117,080.00000	11.70800	73,240,000			0.00	0	0
GOVI On 02/08/2012 GOVI	390.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/08/2012 GOVI	395.91	Call			58,080.00000	5.80800	14,240,000			0.00	0	0
GOVI On 02/08/2012 GOVI	395.91	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2012 GOVI	401.75	Call			57,590.00000	5.75900	13,080,000			0.00	0	0
GOVI On 01/11/2012 GOVI	401.75	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2012 GOVI	401.99	Call			55,190.00000	5.51900	10,680,000			0.00	0	0
GOVI On 01/11/2012 GOVI	401.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2012 GOVI	402.00	Call			55,090.00000	5.50900	10,580,000			0.00	0	0
GOVI On 01/11/2012 GOVI	402.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2012 GOVI	402.01	Call			54,990.00000	5.49900	10,480,000			0.00	0	0
GOVI On 01/11/2012 GOVI	402.01	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI 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 GOVI									0.00	0	269
Total for GOVI									0.00	0	269
AL7T On 02/08/2012 Index Future			438.07900	438.07900	441.65200	441.65200			0.00	0	13
AL7T On 01/11/2012 Index Future			444.39100	444.39100	448.01800	448.01800			0.00	0	0
Total AL7T Future									0.00	0	13
Total For AL7T									0.00	0	13
ALBI On 02/08/2012 Index Future			396.18300	396.18300	399.87300	399.87300			3,961,830.00	1	1,005
ALBI On 01/11/2012 Index Future			401.89100	401.89100	405.63700	405.63700			0.00	0	0
Total ALBI Future									3,961,830.00	1	1,005
Total For ALBI									3,961,830.00	1	1,005
IGOV On 02/08/2012 Index Future			174.55300	174.55300	174.36500	174.36500			0.00	0	592
IGOV On 01/11/2012 Index Future			177.06800	177.06800	176.87800	176.87800			0.00	0	0
Total IGOV Future									0.00	0	592
Total For IGOV									0.00	0	592
ILBI On 02/08/2012 Index Future			473.26300	473.26300	471.63900	471.63900			0.00	0	169
Total ILBI Future									0.00	0	169
Total For ILBI									0.00	0	169
Total for Index									3,961,830.00	1	1,779
JIBAR F On 20/06/2012 Jibar Future			5.60000	94.40000	5.60000	94.40000			0.00	0	2,890
JIBAR F On 18/07/2012 Jibar Future			5.58000	94.42000	5.57000	94.43000			0.00	0	0
JIBAR F On 15/08/2012 Jibar Future			5.51000	94.49000	5.51000	94.49000			0.00	0	0
JIBAR F On 19/09/2012 Jibar Future			5.46000	94.54000	5.45000	94.55000			0.00	0	44,760
JIBAR F On 17/10/2012 Jibar Future			5.37000	94.63000	5.37000	94.63000			0.00	0	0
JIBAR F On 21/11/2012 Jibar Future			5.36000	94.64000	5.37000	94.63000			0.00	0	0
JIBAR F On 19/12/2012 Jibar Future			5.35000	94.65000	5.36000	94.64000			0.00	0	840
JIBAR F On 20/03/2013 Jibar Future			5.38000	94.62000	5.38000	94.62000			0.00	1,000	1,000
JIBAR F On 19/06/2013 Jibar Future			5.44000	94.56000	5.45000	94.55000			0.00	0	500
JIBAR F On 18/09/2013 Jibar Future			5.59000	94.41000	5.60000	94.40000			0.00	0	1,700
JIBAR F On 18/12/2013 Jibar Future			5.76000	94.24000	5.77000	94.23000			0.00	1,000	1,500
JIBAR F On 19/03/2014 Jibar Future			5.96000	94.04000	5.96000	94.04000			0.00	0	0
Total Jibar Future									0.00	2,000	53,190
Total For JIBAR FUTURE									0.00	2,000	53,190
Total for Jibar									0.00	2,000	53,190
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

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 Derivatives :										25,761,316.00	2,201	479,880
AA02 On 28/03/2016 Spot Bond			100.00000	11.36231	100.00000	11.33479				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	19.06784	100.00000	19.02587				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	1.76682	100.00000	1.76254				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	126.37671	5.00000	126.35975				0.00	0	37,000,000
Total AA05 SPOT										0.00	0	37,000,000
Total For AA05										0.00	0	37,000,000
AB05 On 01/09/2012 Spot Bond			100.00000	85.80377	100.00000	85.61095				0.00	0	900,000
Total AB05 SPOT										0.00	0	900,000
Total For AB05										0.00	0	900,000
AB06 On 27/03/2015 Spot Bond			100.00000	19.24251	100.00000	19.20016			20,000,000,000.00		200,000	16,220,000
Total AB06 SPOT										20,000,000,000.00	200,000	16,220,000
Total For AB06										20,000,000,000.00	200,000	16,220,000
AB07 On 07/03/2014 Spot Bond			100.00000	33.35182	100.00000	33.27841				0.00	0	6,800,000
Total AB07 SPOT										0.00	0	6,800,000
Total For AB07										0.00	0	6,800,000
AB08 On 03/05/2017 Spot Bond			100.00000	9.97129	100.00000	9.94713				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	12.98360	100.00000	12.95503				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABCL1 On 22/09/2013 Spot Bond			100.00000	45.69536	100.00000	45.58466				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	56.57899	100.00000	56.45376				0.00	0	0
Total ABCPI1 SPOT										0.00	0	0
Total For ABCPI1										0.00	0	0
ABCPI2 On 20/09/2014 Spot Bond			100.00000	26.37194	100.00000	26.30453				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 ABCPI2 SPOT										0.00	0	0
Total For ABCPI2										0.00	0	0
ABCPI2 On 07/12/2023 Spot Bond			100.00000	5.59452	100.00000	5.58214				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	16.04550	100.00000	16.00663				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	32.50183	100.00000	32.42309				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	12.53757	100.00000	12.50720				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	9.39865	100.00000	9.37588				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	9.20377	100.00000	9.18147				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	9.33859	100.00000	9.31597				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	23.54833	100.00000	23.49650				0.00	0	3,000,000
Total ABL10A SPOT										0.00	0	3,000,000
Total For ABL10A										0.00	0	3,000,000
ABL10B On 15/03/2015 Spot Bond			100.00000	20.65666	100.00000	20.60662				0.00	0	0
Total ABL10B SPOT										0.00	0	0
Total For ABL10B										0.00	0	0
ABL11A On 29/09/2014 Spot Bond			100.00000	25.37833	100.00000	25.32247				0.00	0	139,000
Total ABL11A SPOT										0.00	0	139,000
Total For ABL11A										0.00	0	139,000
ABL11B On 29/09/2014 Spot Bond			100.00000	24.60455	100.00000	24.54495				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	16.11268	100.00000	16.07364				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 ABL12B SPOT										0.00	0	0
Total For ABL12B										0.00	0	0
ABL13 On 11/10/2016 Spot Bond			100.00000	11.89739	100.00000	11.86826				0.00	0	0
Total ABL13 SPOT										0.00	0	0
Total For ABL13										0.00	0	0
ABL6 On 18/06/2012 Spot Bond			100.00000	109.05488	100.00000	108.76013				0.00	0	0
Total ABL6 SPOT										0.00	0	0
Total For ABL6										0.00	0	0
ABL7 On 18/02/2013 Spot Bond			100.00000	66.22289	100.00000	66.07553				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	46.97248	100.00000	46.86908				0.00	0	700,000
Total ABL8A SPOT										0.00	0	700,000
Total For ABL8A										0.00	0	700,000
ABL8B On 19/09/2013 Spot Bond			100.00000	47.56507	100.00000	47.44984				0.00	0	10,000,000
Total ABL8B SPOT										0.00	0	10,000,000
Total For ABL8B										0.00	0	10,000,000
ABLC06 On 15/08/2012 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0
Total ABLC06 SPOT										0.00	0	0
Total For ABLC06										0.00	0	0
ABLI01 On 31/03/2013 Spot Bond			100.00000	56.57899	100.00000	56.45376				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	33.47611	100.00000	33.39054				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	18.34491	100.00000	18.29801				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	89.56899	8.00000	89.51796				0.00	0	0
Total ABLI04 SPOT										0.00	0	0
Total For ABLI04										0.00	0	0
ABLS1 On 08/08/2012 Spot Bond			100.00000	88.99047	100.00000	88.77910				0.00	0	0
Total ABLS1 SPOT										0.00	0	0
Total For ABLS1										0.00	0	0
ABLS2 On 13/07/2016 Spot Bond			100.00000	24.88616	100.00000	24.83078				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 ABL2A SPOT										0.00	0	0
Total For ABL2A										0.00	0	0
ABLS2 On 13/07/2016 Spot Bond			100.00000	16.14076	100.00000	16.10123				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	101.94745	9.58000	101.92093				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	12.43592	100.00000	12.40580				0.00	0	0
Total ABL4 SPOT										0.00	0	0
Total For ABL4										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			100.00000	4.87779	100.00000	4.86525				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	16.58499	100.00000	16.54240				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	6.43513	100.00000	6.41860				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN10 On 04/07/2012 Spot Bond			100.00000	135.08398	100.00000	134.68610				0.00	0	0
Total ABN10 SPOT										0.00	0	0
Total For ABN10										0.00	0	0
ABN13 On 04/03/2013 Spot Bond			100.00000	80.36902	100.00000	80.16360				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	4.63226	100.00000	4.62036				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	56.57899	100.00000	56.45376				0.00	0	0
Total ABN17 SPOT										0.00	0	0
Total For ABN17										0.00	0	0
ABN23 On 31/03/2013 Spot Bond			100.00000	56.57899	100.00000	56.45376				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	56.57899	100.00000	56.45376				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 ABN32 SPOT										0.00	0	0
Total For ABN32										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			100.00000	2.02535	100.00000	2.02152				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	2.02535	100.00000	2.02152				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	100.85838	6.82500	100.84352				0.00	0	0
Total ABN35 SPOT										0.00	0	0
Total For ABN35										0.00	0	0
ABN36 On 06/07/2012 Spot Bond			100.00000	96.26442	100.00000	96.01632				0.00	0	0
Total ABN36 SPOT										0.00	0	0
Total For ABN36										0.00	0	0
ABN37 On 07/07/2016 Spot Bond			100.00000	5.96288	100.00000	5.95070				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	11.05457	100.00000	11.03336				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	12.60893	100.00000	12.57838				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	10.16689	100.00000	10.14728				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	19.82845	100.00000	19.78634				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	9.28237	100.00000	9.26456				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	8.78793	100.00000	8.77102				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond			100.00000	17.93101	100.00000	17.89642				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 ABN45 SPOT									0.00	0	0
Total For ABN45									0.00	0	0
ABN46 On 23/03/2016 Spot Bond			100.00000	17.15705	100.00000	17.12386			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	1.92529	100.00000	1.91921			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	1.87720	100.00000	1.87128			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	16.50537	100.00000	16.47344			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	17.27767	100.00000	17.15973			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	13.82262	100.00000	13.77439			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	14.99454	100.00000	14.96554			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	14.38490	100.00000	14.35707			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	12.86584	100.00000	12.83752		20,000,000,000.00		200,000	7,100,000
Total ABS10 SPOT								20,000,000,000.00		200,000	7,100,000
Total For ABS10								20,000,000,000.00		200,000	7,100,000
ABS5 On 01/05/2015 Spot Bond			100.00000	18.01521	100.00000	17.97556		20,000,000,000.00		200,000	6,900,000
Total ABS5 SPOT								20,000,000,000.00		200,000	6,900,000
Total For ABS5								20,000,000,000.00		200,000	6,900,000
ABS6 On 01/06/2020 Spot Bond			100.00000	8.58346	100.00000	8.56447		120,000,000,000.00		1,200,000	6,800,000
Total ABS6 SPOT								120,000,000,000.00		1,200,000	6,800,000
Total For ABS6								120,000,000,000.00		1,200,000	6,800,000
ABS7 On 11/09/2026 Spot Bond			100.00000	10.85012	100.00000	10.82624		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 ABS7 SPOT										0.00	0	0
Total For ABS7										0.00	0	0
ABS9 On 17/03/2016 Spot Bond			100.00000	15.70270	100.00000	15.66814				0.00	0	0
Total ABS9 SPOT										0.00	0	0
Total For ABS9										0.00	0	0
ABS11 On 11/06/2014 Spot Bond			100.00000	26.88838	100.00000	26.81933				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	5.59452	100.00000	5.58214				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	6.11055	100.00000	6.09480				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			100.00000	4.05239	100.00000	4.04193				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	41.62725	100.00000	41.52641				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	67.19349	100.00000	67.03072				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	46.53875	100.00000	46.42601				0.00	0	0
Total ACL019 SPOT										0.00	0	0
Total For ACL019										0.00	0	0
ACL01U On 30/05/2015 Spot Bond			100.00000	20.36357	100.00000	20.21752				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	39.89884	100.00000	39.80219				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	62.81445	100.00000	62.66061				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	39.89884	100.00000	39.80219				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 ACL025 SPOT										0.00	0	0
Total For ACL025										0.00	0	0
ACL025 On 08/05/2013 Spot Bond			100.00000	60.04031	100.00000	59.89486				0.00	0	0
Total ACL026 SPOT										0.00	0	0
Total For ACL026										0.00	0	0
ACL026 On 20/05/2013 Spot Bond			100.00000	54.56352	100.00000	54.44341				0.00	0	0
Total ACL027 SPOT										0.00	0	0
Total For ACL027										0.00	0	0
ACL027 On 15/09/2015 Spot Bond			13.50000	103.28322	13.50000	103.24656				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL028 On 20/08/2015 Spot Bond			100.00000	15.45549	100.00000	15.41805				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL029 On 20/08/2015 Spot Bond			100.00000	15.70652	100.00000	15.66847				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL033 On 20/08/2015 Spot Bond			100.00000	19.27108	100.00000	19.22439				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL036 On 20/09/2013 Spot Bond			100.00000	46.17432	100.00000	46.06247				0.00	0	0
Total ACL039 SPOT										0.00	0	0
Total For ACL039										0.00	0	0
ACL039 On 20/09/2013 Spot Bond			100.00000	46.12462	100.00000	46.01289				0.00	0	0
Total ACL041 SPOT										0.00	0	0
Total For ACL041										0.00	0	0
ACL041 On 20/08/2015 Spot Bond			100.00000	15.20447	100.00000	15.16763				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL042 On 22/10/2018 Spot Bond			100.00000	1.22151	100.00000	1.21920				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL047 On 29/01/2013 Spot Bond			100.00000	61.01455	100.00000	60.86511				0.00	0	0
Total ACL053 SPOT										0.00	0	0
Total For ACL053										0.00	0	0
ACL053 On 29/01/2013 Spot Bond			100.00000	61.01455	100.00000	60.86511				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 ACL054 SPOT										0.00	0	0
Total For ACL054										0.00	0	0
ACL06€ On 22/02/2014 Spot Bond			100.00000	28.46276	100.00000	28.39380				0.00	0	0
Total ACL068 SPOT										0.00	0	0
Total For ACL068										0.00	0	0
ACL07€ On 31/12/2013 Spot Bond			100.00000	32.40567	100.00000	32.32631				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	12.35877	100.00000	12.33538				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	90.46482	100.00000	90.24735				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	10.38261	100.00000	10.36296				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	10.38261	100.00000	10.36296				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	46.78724	100.00000	46.67389				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	16.22609	100.00000	16.18678				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	17.19238	100.00000	17.15074				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	15.79533	100.00000	15.75705				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	16.08638	100.00000	16.04740				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	16.21444	100.00000	16.17516				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 ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond			100.00000	12.57228	100.00000	12.54430				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond			100.00000	12.57228	100.00000	12.54430				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	12.63919	100.00000	12.61107				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	13.30840	100.00000	13.27616				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	12.63919	100.00000	12.61107				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	12.50537	100.00000	12.47754				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	19.97291	100.00000	19.93512				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	18.92682	100.00000	18.88098				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	67.25361	100.00000	67.09069				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	32.94283	100.00000	32.86303				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	13.05756	100.00000	13.02593				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	32.94283	100.00000	32.86303				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 ACL093 SPOT									0.00	0	0
Total For ACL093									0.00	0	0
ACL094 On 20/12/2012 Spot Bond			100.00000	67.25361	100.00000	67.09069			0.00	0	0
Total ACL094 SPOT									0.00	0	0
Total For ACL094									0.00	0	0
ACL095 On 20/12/2018 Spot Bond			100.00000	9.94522	100.00000	9.92112			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond			100.00000	10.05048	100.00000	10.02613			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	10.10244	100.00000	10.07797			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond			100.00000	9.85605	100.00000	9.83218			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL099 On 20/12/2013 Spot Bond			100.00000	32.75298	100.00000	32.67364			0.00	0	0
Total ACL099 SPOT									0.00	0	0
Total For ACL099									0.00	0	0
ACL100 On 20/12/2017 Spot Bond			100.00000	9.98570	100.00000	9.96152			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	62.78653	100.00000	62.63277			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	43.79730	100.00000	43.69003			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	62.79776	100.00000	62.64396			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	12.42921	100.00000	12.39910		300,000,000,000.00	3,000,000	1,930,000	
Total ACL104 SPOT								300,000,000,000.00	3,000,000	1,930,000	
Total For ACL104								300,000,000,000.00	3,000,000	1,930,000	
ACL114 On 20/03/2014 Spot Bond			100.00000	32.62641	100.00000	32.54738		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 ACL114 SPOT										0.00	0	0
Total For ACL114										0.00	0	0
ACL114 On 31/01/2014 Spot Bond			100.00000	36.48380	100.00000	36.40260				0.00	0	0
Total ACL115 SPOT										0.00	0	0
Total For ACL115										0.00	0	0
ACL115 On 31/01/2014 Spot Bond			100.00000	29.75836	100.00000	29.68628				0.00	0	0
Total ACL116 SPOT										0.00	0	0
Total For ACL116										0.00	0	0
ACL116 On 15/08/2012 Spot Bond			100.00000	87.23955	100.00000	87.03573				0.00	0	0
Total ACL117 SPOT										0.00	0	0
Total For ACL117										0.00	0	0
ACL117 On 26/01/2021 Spot Bond			100.00000	8.84364	100.00000	8.82198				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL118 On 26/01/2021 Spot Bond			100.00000	8.85492	100.00000	8.83323				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL120 On 20/06/2016 Spot Bond			100.00000	6.17938	100.00000	6.16769				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL122 On 27/01/2014 Spot Bond			100.00000	23.59105	100.00000	23.53327				0.00	0	0
Total ACL123 SPOT										0.00	0	0
Total For ACL123										0.00	0	0
ACL123 On 09/06/2018 Spot Bond			100.00000	3.33785	100.00000	3.33047				0.00	0	0
Total ACL124 SPOT										0.00	0	0
Total For ACL124										0.00	0	0
ACL124 On 20/09/2017 Spot Bond			100.00000	4.08538	100.00000	4.07638				0.00	0	0
Total ACL125 SPOT										0.00	0	0
Total For ACL125										0.00	0	0
ACL125 On 20/09/2016 Spot Bond			100.00000	5.19130	100.00000	5.18148				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL126 On 20/09/2021 Spot Bond			100.00000	3.47348	100.00000	3.46583				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond			100.00000	3.60637	100.00000	3.59844				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 ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond			100.00000	0.03198	100.00000	0.03191				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL129 On 18/08/2014 Spot Bond			100.00000	14.33015	100.00000	14.29544				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL130 On 18/08/2014 Spot Bond			100.00000	14.33015	100.00000	14.29544				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL131 On 27/01/2014 Spot Bond			100.00000	23.59105	100.00000	23.53327				0.00	0	0
Total ACL132 SPOT										0.00	0	0
Total For ACL132										0.00	0	0
ACL132 On 26/08/2014 Spot Bond			100.00000	14.05478	100.00000	14.02073				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL133 On 20/09/2014 Spot Bond			100.00000	16.53483	100.00000	16.49477				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL134 On 20/09/2014 Spot Bond			100.00000	16.53483	100.00000	16.49477				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL135 On 20/09/2021 Spot Bond			100.00000	0.03198	100.00000	0.03191				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL136 On 02/09/2016 Spot Bond			100.00000	2.31830	100.00000	2.31269				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond			100.00000	0.03198	100.00000	0.03191				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond			100.00000	1.56524	100.00000	1.56176				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL139 On 20/12/2012 Spot Bond			100.00000	63.07536	100.00000	62.92256				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 ACL140 SPOT									0.00	0	0
Total For ACL140									0.00	0	0
ACL141 On 30/07/2017 Spot Bond			100.00000	1.56524	100.00000	1.56176			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	10.58229	100.00000	10.55665			0.00	0	0
Total ACL142 SPOT									0.00	0	0
Total For ACL142									0.00	0	0
ACL143 On 20/12/2016 Spot Bond			100.00000	1.77541	100.00000	1.77111			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	1.77541	100.00000	1.77111			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	0.02047	100.00000	0.02042			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	33.89980	100.00000	33.81767			0.00	0	0
Total ACL146 SPOT									0.00	0	0
Total For ACL146									0.00	0	0
ACL147 On 20/07/2012 Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0
Total ACL147 SPOT									0.00	0	0
Total For ACL147									0.00	0	0
ACL148 On 20/07/2012 Spot Bond			100.00000	91.02244	100.00000	90.79602		200,000,000,000.00	2,000,000	1,000,000	
Total ACL148 SPOT								200,000,000,000.00	2,000,000	1,000,000	
Total For ACL148								200,000,000,000.00	2,000,000	1,000,000	
ACL149 On 20/03/2014 Spot Bond			100.00000	25.17542	100.00000	25.12557		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	25.17542	100.00000	25.12557		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	1.63402	100.00000	1.63079		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	22.94059	100.00000	22.88502		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 ACL152 SPOT										0.00	0	0
Total For ACL152										0.00	0	0
ACL153 On 20/03/2015 Spot Bond			100.00000	10.11744	100.00000	10.09740				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	10.11744	100.00000	10.09740				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	10.11744	100.00000	10.09740				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	1.63402	100.00000	1.63079				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond			100.00000	1.63402	100.00000	1.63079				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	10.11744	100.00000	10.09740				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	10.11744	100.00000	10.09740				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL160 On 20/07/2012 Spot Bond			100.00000	91.02244	100.00000	90.79602				0.00	0	0
Total ACL160 SPOT										0.00	0	0
Total For ACL160										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			100.00000	13.53382	100.00000	13.51268				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	6.41383	100.00000	6.40113				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	10.11744	100.00000	10.09740				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	16.51193	100.00000	16.46812				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 ACL164 SPOT										0.00	0	0
Total For ACL164										0.00	0	0
ACL164 On 20/06/2017 Spot Bond			100.00000	1.13330	100.00000	1.13006				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/03/2014 Spot Bond			100.00000	25.75664	100.00000	25.68112				0.00	0	0
Total ACL166 SPOT										0.00	0	0
Total For ACL166										0.00	0	0
ACL166 On 20/06/2019 Spot Bond			100.00000	0.23196	100.00000	0.23100				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond			100.00000	1.12868	100.00000	1.12469				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	100.83340	1.75000	100.78392				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/03/2015 Spot Bond			100.00000	10.34542	100.00000	10.28149				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL170 On 30/11/2012 Spot Bond			100.00000	68.35206	100.00000	68.22430				0.00	0	0
Total ACL171 SPOT										0.00	0	0
Total For ACL171										0.00	0	0
ACL171 On 20/06/2015 Spot Bond			100.00000	6.56190	100.00000	6.51160				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ADB01 On 14/12/2012 Spot Bond			100.00000	69.60264	100.00000	74.03578				0.00	0	0
Total ADB01S SPOT										0.00	0	0
Total For ADB01S										0.00	0	0
ADB02 On 14/12/2012 Spot Bond			100.00000	69.58266	100.00000	73.98589				0.00	0	0
Total ADB02S SPOT										0.00	0	0
Total For ADB02S										0.00	0	0
ADB03 On 09/04/2013 Spot Bond			100.00000	57.57108	100.00000	57.44366				0.00	0	0
Total ADB03S SPOT										0.00	0	0
Total For ADB03S										0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	2.40420	100.00000	2.39838				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 AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AHF1A On 21/11/2014 Spot Bond			100.00000	14.22626	100.00000	14.19180				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	14.22626	100.00000	14.19180				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	14.22626	100.00000	14.19180				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	10.86787	100.00000	10.84396				0.00	0	10,258,000
Total AIR01 SPOT										0.00	0	10,258,000
Total For AIR01										0.00	0	10,258,000
AIR02 On 30/04/2023 Spot Bond			100.00000	12.91763	100.00000	12.88904				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	25.72598	100.00000	25.66298				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	17.75507	100.00000	17.71599				0.00	0	14,200,000
Total AIR03 SPOT										0.00	0	14,200,000
Total For AIR03										0.00	0	14,200,000
AIR03U On 26/10/2014 Spot Bond			100.00000	24.68275	100.00000	24.62230				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	12.91921	100.00000	12.89061				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	5.19527	100.00000	5.18192				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	31.36305	100.00000	31.29326				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	11.10376	100.00000	11.07656				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 BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			100.00000	12.09207	100.00000	12.06530				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	10.41483	100.00000	10.38195				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	9.15928	100.00000	9.13038				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW2 On 02/10/2015 Spot Bond			100.00000	19.79610	100.00000	19.75229				0.00	0	63,000
Total BAW2 SPOT										0.00	0	63,000
Total For BAW2										0.00	0	63,000
BAW3 On 02/10/2017 Spot Bond			100.00000	10.79640	100.00000	10.76996				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	46.95987	100.00000	46.84611				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	43.35513	100.00000	43.25970				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	23.74656	100.00000	23.68840				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	24.39176	100.00000	24.33778				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	12.90902	100.00000	12.88045				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	29.45511	100.00000	29.38376				0.00	0	0
Total BAW9 SPOT										0.00	0	0
Total For BAW9										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			100.00000	18.78205	100.00000	18.73605				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 BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA01 On 30/06/2013 Spot Bond			100.00000	47.72738	100.00000	47.61049				0.00	0	0
Total BAYA02 SPOT										0.00	0	0
Total For BAYA02										0.00	0	0
BAYA02 On 30/06/2012 Spot Bond			100.00000	100.81808	100.00000	100.55416				0.00	0	0
Total BAYA03 SPOT										0.00	0	0
Total For BAYA03										0.00	0	0
BAYA03 On 30/09/2015 Spot Bond			100.00000	19.64690	100.00000	19.59878				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			100.00000	19.61283	100.00000	19.56479				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond			100.00000	16.71058	100.00000	16.66965				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			100.00000	17.40211	100.00000	17.35948				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			100.00000	14.78437	100.00000	14.74816				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond			100.00000	16.49181	100.00000	16.45141				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond			100.00000	16.49181	100.00000	16.45141				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond			100.00000	16.49181	100.00000	16.45141				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			100.00000	16.99044	100.00000	16.94883				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			100.00000	18.22544	100.00000	18.18080				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 BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			100.00000	19.64690	100.00000	19.59878				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	16.25239	100.00000	16.21259				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	101.64548	8.00000	101.62336				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	2.70645	100.00000	2.69983				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond			100.00000	1.73213	100.00000	1.72789				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	1.73213	100.00000	1.72789				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	16.13172	100.00000	16.09222				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	60.36163	100.00000	60.14122				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	6.48128	100.00000	6.45761				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYB01 On 31/03/2016 Spot Bond			100.00000	22.26091	100.00000	22.20638				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	1.73213	100.00000	1.72789				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	1.73060	100.00000	1.72627				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 BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYC1I On 31/12/2016 Spot Bond			100.00000	4.27940	100.00000	4.27130				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1I On 30/06/2035 Spot Bond			100.00000	22.46364	100.00000	22.40863				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	20.44444	100.00000	20.39437				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.62002	100.00000	12.58912				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.62541	100.00000	12.59482				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	15.25821	100.00000	15.22084				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.22097	100.00000	13.18860				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCP1 On 30/09/2014 Spot Bond			100.00000	27.14754	100.00000	27.08177				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	18.91099	100.00000	18.86519				0.00	0	0
Total BCP2 SPOT										0.00	0	0
Total For BCP2										0.00	0	0
BCP58I On 23/07/2012 Spot Bond			100.00000	90.34653	100.00000	90.12346				0.00	0	0
Total BCP58U SPOT										0.00	0	0
Total For BCP58U										0.00	0	0
BCP59I On 17/08/2012 Spot Bond			100.00000	85.08159	100.00000	84.88372				0.00	0	0
Total BCP59U SPOT										0.00	0	0
Total For BCP59U										0.00	0	0
BCP60I On 07/09/2012 Spot Bond			100.00000	81.11111	100.00000	80.93126				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 BCP60U SPOT										0.00	0	0
Total For BCP60U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			100.00000	4.70798	100.00000	4.69750				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	7.97213	100.00000	7.95701				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	8.90178	100.00000	8.88490				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	9.21330	100.00000	9.19292				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	30.41408	100.00000	30.34040				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	45.51258	100.00000	45.40111				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	28.70649	100.00000	28.63695				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	27.76442	100.00000	27.69717				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	46.58537	100.00000	46.47128				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	41.49979	100.00000	41.39925				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	65.96888	100.00000	65.80732				0.00	0	0
Total BD311D SPOT										0.00	0	0
Total For BD311D										0.00	0	0
BD311E On 07/12/2023 Spot Bond			100.00000	7.70880	100.00000	7.69013				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 BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BD311F On 20/09/2014 Spot Bond			100.00000	16.53483	100.00000	16.49477				0.00	0	0
Total BD311F SPOT										0.00	0	0
Total For BD311F										0.00	0	0
BEER0 On 19/07/2012 Spot Bond			100.00000	95.78284	100.00000	95.54398				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	10.38175	100.00000	10.35632				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	10.43753	100.00000	10.41198				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	10.60492	100.00000	10.57895				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	11.16286	100.00000	11.13552				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	11.72079	100.00000	11.69208				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	13.28302	100.00000	13.25049				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	2.57061	100.00000	2.56432				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	2.51450	100.00000	2.50835				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond			100.00000	2.51450	100.00000	2.50835				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	2.51450	100.00000	2.50835				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 BG32A3 SPOT									0.00	0	0
Total For BG32A3									0.00	0	0
BG32A On 30/10/2016 Spot Bond			100.00000	2.51450	100.00000	2.50835			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	2.51450	100.00000	2.50835			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	2.51450	100.00000	2.50835			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	2.51450	100.00000	2.50835			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	2.51450	100.00000	2.50835			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	1.79672	100.00000	1.79201			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	1.79672	100.00000	1.79201			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	1.79672	100.00000	1.79201			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	105.18407	8.00000	105.16076			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	1.79672	100.00000	1.79201			0.00	0	0
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0
BG42C On 15/06/2017 Spot Bond			100.00000	1.14990	100.00000	1.14688			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	1.79672	100.00000	1.79201			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 BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	1.79672	100.00000	1.79201				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	29.34721	100.00000	29.28190			10,085,000,000.00		100,850	4,400,000
Total BID01 SPOT									10,085,000,000.00		100,850	4,400,000
Total For BID01									10,085,000,000.00		100,850	4,400,000
BID02 On 14/07/2012 Spot Bond			100.00000	97.57975	100.00000	97.33333			0.00		0	0
Total BID02 SPOT									0.00		0	0
Total For BID02									0.00		0	0
BID03 On 14/07/2012 Spot Bond			100.00000	95.02321	100.00000	94.78325			0.00		0	0
Total BID03 SPOT									0.00		0	0
Total For BID03									0.00		0	0
BIDC14 On 26/10/2012 Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00		0	0
Total BIDC14 SPOT									0.00		0	0
Total For BIDC14									0.00		0	0
BIDC20 On 02/08/2012 Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00		0	0
Total BIDC20 SPOT									0.00		0	0
Total For BIDC20									0.00		0	0
BIDC21 On 17/10/2012 Spot Bond			1,000.00000	22.60062	1,000.00000	22.46154			0.00		0	0
Total BIDC21 SPOT									0.00		0	0
Total For BIDC21									0.00		0	0
BIDC22 On 27/07/2012 Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00		0	0
Total BIDC22 SPOT									0.00		0	0
Total For BIDC22									0.00		0	0
BLG1A On 21/11/2015 Spot Bond			100.00000	11.96229	100.00000	11.93332			0.00		0	0
Total BLG1A4 SPOT									0.00		0	0
Total For BLG1A4									0.00		0	0
BLG1A On 21/11/2012 Spot Bond			100.00000	6.70412	100.00000	6.68787			0.00		0	0
Total BLG1A5 SPOT									0.00		0	0
Total For BLG1A5									0.00		0	0
BLG1A On 21/11/2012 Spot Bond			100.00000	7.60506	100.00000	7.58664			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	11.98232	100.00000	11.95330			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 BLG1B SPOT									0.00	0	0
Total For BLG1B									0.00	0	0
BLG1C On 21/11/2015 Spot Bond			100.00000	12.31287	100.00000	12.28305			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	15.41805	100.00000	15.38070			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	14.38867	100.00000	14.35382			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BMWFC On 15/06/2012 Spot Bond			100.00000	103.19478	100.00000	102.91359			0.00	0	0
Total BMWF02 SPOT									0.00	0	0
Total For BMWF02									0.00	0	0
BMWFC On 15/06/2013 Spot Bond			100.00000	46.75028	100.00000	46.63702			0.00	0	0
Total BMWF03 SPOT									0.00	0	0
Total For BMWF03									0.00	0	0
BSR04 On 20/06/2012 Spot Bond			100.00000	102.26887	100.00000	101.99396			0.00	0	0
Total BSR04 SPOT									0.00	0	0
Total For BSR04									0.00	0	0
BSR05 On 01/07/2013 Spot Bond			100.00000	45.36956	100.00000	45.25845			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	69.58108	100.00000	69.45270			0.00	0	0
Total BSR08 SPOT									0.00	0	0
Total For BSR08									0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	8.28696	100.00000	8.26666			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	90.29568	100.00000	90.07966			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	26.88755	100.00000	26.82836		67,800,000,000.00	678,000	4,300,000	
Total CBL06 SPOT								67,800,000,000.00	678,000	4,300,000	
Total For CBL06								67,800,000,000.00	678,000	4,300,000	
CBL08 On 02/11/2016 Spot Bond			100.00000	17.95794	100.00000	17.91841		0.00	0	43,000	

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 CBL08 SPOT									0.00	0	43,000
Total For CBL08									0.00	0	43,000
CBL09 On 29/01/2017 Spot Bond			100.00000	13.39067	100.00000	13.35788			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	29.80621	100.00000	29.73400			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	15.26877	100.00000	15.23517		6,800,000,000.00		68,000	12,034,000
Total CBL11 SPOT								6,800,000,000.00		68,000	12,034,000
Total For CBL11								6,800,000,000.00		68,000	12,034,000
CBL12 On 06/09/2018 Spot Bond			8.00000	61.35131	8.00000	61.33823			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	0.26902	100.00000	0.26836			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	59.43938	8.00000	59.42657			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	20.40391	100.00000	20.34021			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	11.68542	100.00000	11.65970		30,000,000,000.00		300,000	5,000,000
Total CBL16 SPOT								30,000,000,000.00		300,000	5,000,000
Total For CBL16								30,000,000,000.00		300,000	5,000,000
CCT01 On 23/06/2023 Spot Bond			100.00000	18.49419	100.00000	18.45327			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			100.00000	11.67185	100.00000	11.64602			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	13.64094	100.00000	13.61091			0.00	0	59,700,000
Total CCT03 SPOT									0.00	0	59,700,000
Total For CCT03									0.00	0	59,700,000
CGR10 On 08/12/2016 Spot Bond			100.00000	13.07076	100.00000	13.03909			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 CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			12.05000	103.70546	12.05000	103.68326				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	60.95661	100.00000	60.80894				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	28.69331	100.00000	28.62304				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	23.04896	100.00000	22.99251				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	85.58140	100.00000	85.38283				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	8.88966	100.00000	8.86190				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	66.79070	100.00000	66.62890				0.00	0	0
Total CLN100 SPOT										0.00	0	0
Total For CLN100										0.00	0	0
CLN10 On 20/06/2012 Spot Bond			100.00000	101.43261	100.00000	101.15995				0.00	0	0
Total CLN101 SPOT										0.00	0	0
Total For CLN101										0.00	0	0
CLN10 On 20/03/2013 Spot Bond			100.00000	69.80865	100.00000	69.63954				0.00	0	0
Total CLN103 SPOT										0.00	0	0
Total For CLN103										0.00	0	0
CLN10 On 15/06/2014 Spot Bond			100.00000	29.55690	100.00000	29.48529				0.00	0	0
Total CLN104 SPOT										0.00	0	0
Total For CLN104										0.00	0	0
CLN10 On 20/06/2013 Spot Bond			100.00000	46.58017	100.00000	46.46733				0.00	0	0
Total CLN108 SPOT										0.00	0	0
Total For CLN108										0.00	0	0
CLN111 On 31/03/2013 Spot Bond			100.00000	56.57899	100.00000	56.45376				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 CLN111 SPOT										0.00	0	0
Total For CLN111										0.00	0	0
CLN114 On 20/06/2013 Spot Bond			100.00000	46.58017	100.00000	46.46733				0.00	0	0
Total CLN114 SPOT										0.00	0	0
Total For CLN114										0.00	0	0
CLN115 On 20/06/2013 Spot Bond			100.00000	46.58017	100.00000	46.46733				0.00	0	0
Total CLN115 SPOT										0.00	0	0
Total For CLN115										0.00	0	0
CLN116 On 31/08/2013 Spot Bond			100.00000	39.86406	100.00000	39.76750				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	46.62158	100.00000	46.50864				0.00	0	0
Total CLN117 SPOT										0.00	0	0
Total For CLN117										0.00	0	0
CLN118 On 20/06/2013 Spot Bond			100.00000	46.20746	100.00000	46.09551				0.00	0	0
Total CLN118 SPOT										0.00	0	0
Total For CLN118										0.00	0	0
CLN119 On 20/06/2012 Spot Bond			100.00000	101.82615	100.00000	101.55242				0.00	0	0
Total CLN119 SPOT										0.00	0	0
Total For CLN119										0.00	0	0
CLN120 On 20/06/2013 Spot Bond			100.00000	45.87615	100.00000	45.76501				0.00	0	0
Total CLN120 SPOT										0.00	0	0
Total For CLN120										0.00	0	0
CLN121 On 15/06/2012 Spot Bond			100.00000	103.80311	100.00000	103.52026				0.00	0	0
Total CLN121 SPOT										0.00	0	0
Total For CLN121										0.00	0	0
CLN122 On 23/05/2013 Spot Bond			100.00000	59.67008	100.00000	59.55194				0.00	0	0
Total CLN123 SPOT										0.00	0	0
Total For CLN123										0.00	0	0
CLN124 On 20/06/2012 Spot Bond			100.00000	101.75236	100.00000	101.47884				0.00	0	0
Total CLN124 SPOT										0.00	0	0
Total For CLN124										0.00	0	0
CLN125 On 16/07/2012 Spot Bond			100.00000	94.02351	100.00000	93.78727				0.00	0	0
Total CLN125 SPOT										0.00	0	0
Total For CLN125										0.00	0	0
CLN126 On 20/08/2015 Spot Bond			100.00000	18.90960	100.00000	18.86379				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 CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN127 On 01/07/2013 Spot Bond			100.00000	45.39778	100.00000	45.28659				0.00	0	0
Total CLN127 SPOT										0.00	0	0
Total For CLN127										0.00	0	0
CLN128 On 20/06/2012 Spot Bond			100.00000	101.77695	100.00000	101.50336				0.00	0	0
Total CLN128 SPOT										0.00	0	0
Total For CLN128										0.00	0	0
CLN129 On 16/07/2012 Spot Bond			100.00000	94.03883	100.00000	93.80255				0.00	0	0
Total CLN129 SPOT										0.00	0	0
Total For CLN129										0.00	0	0
CLN130 On 20/08/2015 Spot Bond			100.00000	18.76902	100.00000	18.72356				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN131 On 20/09/2013 Spot Bond			100.00000	46.20746	100.00000	46.09551				0.00	0	0
Total CLN132 SPOT										0.00	0	0
Total For CLN132										0.00	0	0
CLN133 On 20/09/2013 Spot Bond			100.00000	45.91756	100.00000	45.80632				0.00	0	0
Total CLN133 SPOT										0.00	0	0
Total For CLN133										0.00	0	0
CLN134 On 20/08/2015 Spot Bond			100.00000	19.51205	100.00000	19.46479				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN135 On 22/08/2013 Spot Bond			100.00000	39.99740	100.00000	39.90051				0.00	0	0
Total CLN135 SPOT										0.00	0	0
Total For CLN135										0.00	0	0
CLN136 On 22/08/2013 Spot Bond			100.00000	39.76280	100.00000	39.66648				0.00	0	0
Total CLN136 SPOT										0.00	0	0
Total For CLN136										0.00	0	0
CLN137 On 31/08/2013 Spot Bond			100.00000	40.49005	100.00000	40.39197				0.00	0	0
Total CLN138 SPOT										0.00	0	0
Total For CLN138										0.00	0	0
CLN139 On 20/06/2013 Spot Bond			100.00000	47.12268	100.00000	47.00852				0.00	0	0
Total CLN140 SPOT										0.00	0	0
Total For CLN140										0.00	0	0
CLN141 On 20/06/2013 Spot Bond			100.00000	46.83279	100.00000	46.71933				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 CLN141 SPOT										0.00	0	0
Total For CLN141										0.00	0	0
CLN141 On 20/09/2013 Spot Bond			100.00000	46.91562	100.00000	46.80196				0.00	0	0
Total CLN143 SPOT										0.00	0	0
Total For CLN143										0.00	0	0
CLN143 On 20/09/2013 Spot Bond			100.00000	47.86420	100.00000	47.75885				0.00	0	0
Total CLN145 SPOT										0.00	0	0
Total For CLN145										0.00	0	0
CLN145 On 19/04/2013 Spot Bond			13.64000	102.03942	13.64000	102.00264				0.00	0	0
Total CLN147 SPOT										0.00	0	0
Total For CLN147										0.00	0	0
CLN147 On 20/09/2013 Spot Bond			100.00000	44.43654	100.00000	44.33873				0.00	0	0
Total CLN149 SPOT										0.00	0	0
Total For CLN149										0.00	0	0
CLN149 On 20/08/2013 Spot Bond			100.00000	41.79918	100.00000	41.69792				0.00	0	0
Total CLN152 SPOT										0.00	0	0
Total For CLN152										0.00	0	0
CLN152 On 25/11/2012 Spot Bond			100.00000	85.19932	100.00000	85.00612				0.00	0	0
Total CLN153 SPOT										0.00	0	0
Total For CLN153										0.00	0	0
CLN153 On 20/03/2014 Spot Bond			100.00000	35.62505	100.00000	35.53876				0.00	0	0
Total CLN154 SPOT										0.00	0	0
Total For CLN154										0.00	0	0
CLN154 On 20/12/2013 Spot Bond			100.00000	35.13827	100.00000	35.05314				0.00	0	0
Total CLN156 SPOT										0.00	0	0
Total For CLN156										0.00	0	0
CLN156 On 20/12/2013 Spot Bond			100.00000	35.13827	100.00000	35.05314				0.00	0	0
Total CLN157 SPOT										0.00	0	0
Total For CLN157										0.00	0	0
CLN157 On 19/04/2013 Spot Bond			100.00000	62.97986	100.00000	62.82561				0.00	0	0
Total CLN158 SPOT										0.00	0	0
Total For CLN158										0.00	0	0
CLN158 On 14/02/2015 Spot Bond			100.00000	17.29732	100.00000	17.25541				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN159 On 30/04/2014 Spot Bond			100.00000	34.69875	100.00000	34.61469				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 CLN164 SPOT										0.00	0	0
Total For CLN164										0.00	0	0
CLN164 On 30/04/2014 Spot Bond			100.00000	34.69875	100.00000	34.61469				0.00	0	0
Total CLN165 SPOT										0.00	0	0
Total For CLN165										0.00	0	0
CLN165 On 30/04/2014 Spot Bond			100.00000	34.69875	100.00000	34.61469				0.00	0	0
Total CLN166 SPOT										0.00	0	0
Total For CLN166										0.00	0	0
CLN166 On 30/04/2014 Spot Bond			100.00000	34.69434	100.00000	34.61030				0.00	0	0
Total CLN167 SPOT										0.00	0	0
Total For CLN167										0.00	0	0
CLN167 On 30/04/2014 Spot Bond			100.00000	34.69875	100.00000	34.61469				0.00	0	0
Total CLN168 SPOT										0.00	0	0
Total For CLN168										0.00	0	0
CLN168 On 30/04/2014 Spot Bond			100.00000	34.69875	100.00000	34.61469				0.00	0	0
Total CLN169 SPOT										0.00	0	0
Total For CLN169										0.00	0	0
CLN169 On 20/12/2015 Spot Bond			100.00000	14.06316	100.00000	14.02910				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN170 On 30/04/2014 Spot Bond			100.00000	34.69875	100.00000	34.61469				0.00	0	0
Total CLN172 SPOT										0.00	0	0
Total For CLN172										0.00	0	0
CLN172 On 25/11/2012 Spot Bond			100.00000	84.94841	100.00000	84.75578				0.00	0	0
Total CLN173 SPOT										0.00	0	0
Total For CLN173										0.00	0	0
CLN173 On 31/03/2013 Spot Bond			100.00000	65.56124	100.00000	65.40067				0.00	0	0
Total CLN174 SPOT										0.00	0	0
Total For CLN174										0.00	0	0
CLN174 On 31/03/2013 Spot Bond			100.00000	65.96009	100.00000	65.79854				0.00	0	0
Total CLN175 SPOT										0.00	0	0
Total For CLN175										0.00	0	0
CLN175 On 31/03/2013 Spot Bond			100.00000	65.70201	100.00000	65.54110				0.00	0	0
Total CLN176 SPOT										0.00	0	0
Total For CLN176										0.00	0	0
CLN176 On 31/03/2013 Spot Bond			100.00000	65.70201	100.00000	65.54110				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 CLN177 SPOT										0.00	0	0
Total For CLN177										0.00	0	0
CLN177 On 15/04/2014 Spot Bond			100.00000	32.26080	100.00000	32.18178				0.00	0	0
Total CLN178 SPOT										0.00	0	0
Total For CLN178										0.00	0	0
CLN178 On 20/03/2016 Spot Bond			100.00000	11.14195	100.00000	11.11496				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN179 On 26/05/2013 Spot Bond			100.00000	66.66681	100.00000	66.66680				0.00	0	0
Total CLN180 SPOT										0.00	0	0
Total For CLN180										0.00	0	0
CLN180 On 26/05/2013 Spot Bond			100.00000	66.66681	100.00000	66.66680				0.00	0	0
Total CLN181 SPOT										0.00	0	0
Total For CLN181										0.00	0	0
CLN181 On 15/06/2016 Spot Bond			100.00000	2.80793	100.00000	2.80113				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN183 On 01/07/2021 Spot Bond			100.00000	14.65995	100.00000	14.62734				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 15/06/2016 Spot Bond			100.00000	2.80793	100.00000	2.80113				0.00	0	0
Total CLN185 SPOT										0.00	0	0
Total For CLN185										0.00	0	0
CLN185 On 06/07/2016 Spot Bond			100.00000	11.00225	100.00000	10.97530				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 15/06/2014 Spot Bond			100.00000	16.73657	100.00000	16.69603				0.00	0	0
Total CLN187 SPOT										0.00	0	0
Total For CLN187										0.00	0	0
CLN187 On 20/06/2014 Spot Bond			100.00000	16.53483	100.00000	16.49477				0.00	0	0
Total CLN188 SPOT										0.00	0	0
Total For CLN188										0.00	0	0
CLN188 On 18/08/2012 Spot Bond			100.00000	88.92843	100.00000	88.72210				0.00	0	0
Total CLN189 SPOT										0.00	0	0
Total For CLN189										0.00	0	0
CLN189 On 18/08/2012 Spot Bond			100.00000	84.88372	100.00000	84.68677				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 CLN190 SPOT										0.00	0	0
Total For CLN190										0.00	0	0
CLN190 On 23/08/2016 Spot Bond			2.76000	100.84699	2.76000	100.83939				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond			100.00000	12.37221	100.00000	12.34224				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			2.76000	105.45995	2.76000	105.41454				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	102.36546	8.25000	102.34310				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 15/06/2014 Spot Bond			100.00000	16.73657	100.00000	16.69603				0.00	0	0
Total CLN195 SPOT										0.00	0	0
Total For CLN195										0.00	0	0
CLN195 On 15/06/2016 Spot Bond			100.00000	2.80793	100.00000	2.80113				0.00	0	0
Total CLN196 SPOT										0.00	0	0
Total For CLN196										0.00	0	0
CLN196 On 15/06/2016 Spot Bond			100.00000	2.80793	100.00000	2.80113				0.00	0	0
Total CLN197 SPOT										0.00	0	0
Total For CLN197										0.00	0	0
CLN197 On 13/09/2021 Spot Bond			100.00000	4.21738	100.00000	4.20660				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	109.95542	2.40000	109.90918				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond			100.00000	1.77541	100.00000	1.77111				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 24/03/2013 Spot Bond			100.00000	65.20006	100.00000	66.93590				0.00	0	0
Total CLN205 SPOT										0.00	0	0
Total For CLN205										0.00	0	0
CLN205 On 20/03/2013 Spot Bond			100.00000	63.07536	100.00000	62.92256				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 CLN209 SPOT										0.00	0	0
Total For CLN209										0.00	0	0
CLN210 On 20/06/2013 Spot Bond			100.00000	40.36823	100.00000	40.27044				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	25.83567	100.00000	25.77308				0.00	0	0
Total CLN211 SPOT										0.00	0	0
Total For CLN211										0.00	0	0
CLN212 On 12/10/2014 Spot Bond			100.00000	15.66396	100.00000	15.62559				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	15.66396	100.00000	15.62559				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	101.33097	8.52000	101.30788				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	22.99357	100.00000	22.94282				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN217 On 11/10/2014 Spot Bond			100.00000	22.74204	100.00000	22.68635				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN218 On 20/10/2016 Spot Bond			100.00000	2.57692	100.00000	2.57061				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	2.57692	100.00000	2.57061				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	101.27994	8.64500	101.25653				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	101.27994	8.64500	101.25653				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	16.73657	100.00000	16.69603				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 CLN223 SPOT										0.00	0	0
Total For CLN223										0.00	0	0
CLN224 On 15/06/2014 Spot Bond			100.00000	16.73657	100.00000	16.69603				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	11.17859	100.00000	11.15386				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	1.77541	100.00000	1.77111				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	1.77541	100.00000	1.77111				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	51.20000	100.00000	40.86077				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	51.20000	100.00000	40.86077				0.00	0	0
Total CLN229 SPOT										0.00	0	0
Total For CLN229										0.00	0	0
CLN230 On 17/01/2015 Spot Bond			100.00000	17.14769	100.00000	17.10569				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN231 On 17/01/2015 Spot Bond			100.00000	17.14769	100.00000	17.10569				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN232 On 20/06/2014 Spot Bond			100.00000	15.95966	100.00000	15.92806				0.00	0	0
Total CLN232 SPOT										0.00	0	0
Total For CLN232										0.00	0	0
CLN233 On 02/02/2013 Spot Bond			100.00000	56.82833	100.00000	56.69066				0.00	0	0
Total CLN233 SPOT										0.00	0	0
Total For CLN233										0.00	0	0
CLN234 On 19/04/2013 Spot Bond			100.00000	58.73634	100.00000	58.59249				0.00	0	0
Total CLN234 SPOT										0.00	0	0
Total For CLN234										0.00	0	0
CLN235 On 19/04/2013 Spot Bond			100.00000	58.73634	100.00000	58.59249				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 CLN235 SPOT										0.00	0	0
Total For CLN235										0.00	0	0
CLN235 On 15/06/2016 Spot Bond			100.00000	2.60324	100.00000	2.59809				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN236 On 14/02/2017 Spot Bond			100.00000	1.55369	100.00000	1.54993				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 15/02/2013 Spot Bond			100.00000	55.06442	100.00000	54.93102				0.00	0	0
Total CLN238 SPOT										0.00	0	0
Total For CLN238										0.00	0	0
CLN238 On 20/03/2017 Spot Bond			100.00000	1.63402	100.00000	1.63079				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2015 Spot Bond			100.00000	9.03880	100.00000	9.01690				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN240 On 24/02/2017 Spot Bond			100.00000	1.51646	100.00000	1.51278				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	102.82578	9.35000	102.79998				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.82578	9.35000	102.79998				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond			100.00000	9.01690	100.00000	8.99506				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond			100.00000	9.01690	100.00000	8.99506				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond			100.00000	1.51646	100.00000	1.51278				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN246 On 24/02/2017 Spot Bond			100.00000	1.51646	100.00000	1.51278				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 CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 14/03/2015 Spot Bond			100.00000	8.58993	100.00000	10.71141				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 24/02/2017 Spot Bond			100.00000	1.51646	100.00000	1.51278				0.00	0	0
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN249 On 26/03/2015 Spot Bond			100.00000	10.42940	100.00000	10.40414				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond			100.00000	10.42940	100.00000	10.40414				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond			100.00000	10.42940	100.00000	10.40414				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond			100.00000	10.42940	100.00000	10.40414				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond			100.00000	10.42940	100.00000	10.40414				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond			100.00000	18.30932	100.00000	18.26497				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond			100.00000	1.74976	100.00000	1.74552				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond			100.00000	1.74976	100.00000	1.74552				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond			100.00000	1.74976	100.00000	1.74552				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond			100.00000	1.74976	100.00000	1.74552				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 CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26(On 26/03/2017 Spot Bond			100.00000	1.74976	100.00000	1.74552				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26(On 26/03/2017 Spot Bond			100.00000	1.74976	100.00000	1.74552				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26(On 26/03/2019 Spot Bond			9.65000	102.06992	9.65000	102.04378				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26(On 20/06/2014 Spot Bond			100.00000	16.49528	100.00000	16.44875				0.00	0	0
Total CLN263 SPOT										0.00	0	0
Total For CLN263										0.00	0	0
CLN26(On 18/08/2014 Spot Bond			100.00000	14.33015	100.00000	14.29544				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN26(On 02/04/2013 Spot Bond			100.00000	61.35907	100.00000	61.16540				0.00	0	0
Total CLN265 SPOT										0.00	0	0
Total For CLN265										0.00	0	0
CLN26(On 16/03/2014 Spot Bond			100.00000	26.00995	100.00000	25.90833				0.00	0	0
Total CLN266 SPOT										0.00	0	0
Total For CLN266										0.00	0	0
CLN26(On 16/03/2014 Spot Bond			100.00000	26.00995	100.00000	25.90833				0.00	0	0
Total CLN267 SPOT										0.00	0	0
Total For CLN267										0.00	0	0
CLN26(On 30/04/2017 Spot Bond			100.00000	1.77623	100.00000	1.77069				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN26(On 20/06/2017 Spot Bond			100.00000	1.11837	100.00000	1.11271				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27(On 24/02/2017 Spot Bond			100.00000	1.51646	100.00000	1.51278				0.00	0	0
Total CLN270 SPOT										0.00	0	0
Total For CLN270										0.00	0	0
CLN27(On 20/06/2017 Spot Bond			100.00000	11.22913	100.00000	11.15567				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 CLN271 SPOT										0.00	0	0
Total For CLN271										0.00	0	0
CLN271 On 20/06/2017 Spot Bond			100.00000	8.17839	100.00000	8.12328				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond			100.00000	8.13094	100.00000	8.07614				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond			100.00000	1.10090	100.00000	1.09247				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond			100.00000	1.65815	100.00000	1.65297				0.00	0	5,000,000
Total CLN275 SPOT										0.00	0	5,000,000
Total For CLN275										0.00	0	5,000,000
CLN275 On 24/05/2017 Spot Bond			100.00000	12.08617	100.00000	12.04844				0.00	0	0
Total CLN276 SPOT										0.00	0	0
Total For CLN276										0.00	0	0
CLN276 On 25/05/2017 Spot Bond			100.00000	1.64266	100.00000	1.63754				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond			100.00000	1.00507	100.00000	0.99805				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond			100.00000	14.83561	100.00000	14.60103				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond			100.00000	10.25262	100.00000	10.22061				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 15/06/2012 Spot Bond			100.00000	103.17982	100.00000	102.89867				0.00	0	0
Total CLN34 SPOT										0.00	0	0
Total For CLN34										0.00	0	0
CLN34 On 07/02/2016 Spot Bond			100.00000	20.11648	100.00000	20.07171				0.00	0	0
Total CLN39 SPOT										0.00	0	0
Total For CLN39										0.00	0	0
CLN39 On 07/02/2016 Spot Bond			100.00000	20.11648	100.00000	20.07171				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 CLN40 SPOT										0.00	0	0
Total For CLN40										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			100.00000	0.00026	100.00000	0.00026				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	54.40110	100.00000	54.28071				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	55.14171	100.00000	55.00813				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	55.11690	100.00000	54.98337				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	81.61258	100.00000	81.40300				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	57.46347	100.00000	57.29197				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	57.17949	100.00000	57.05363				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	60.70708	100.00000	60.55840				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	60.70708	100.00000	60.55840				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	8.31202	100.00000	8.29166				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN56 On 30/04/2013 Spot Bond			100.00000	54.28469	100.00000	54.16454				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	54.29696	100.00000	54.17680				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 CLN57 SPOT										0.00	0	0
Total For CLN57										0.00	0	0
CLN58 On 07/03/2013 Spot Bond			100.00000	55.11690	100.00000	54.98337				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	55.11690	100.00000	54.98337				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	13.24502	100.00000	13.21293				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	56.32840	100.00000	56.20374				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	9.21330	100.00000	9.19292				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	0.00167	100.00000	0.00167				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	0.00186	100.00000	0.00186				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLN90 On 20/06/2012 Spot Bond			100.00000	107.25687	100.00000	106.96855				0.00	0	0
Total CLN90 SPOT										0.00	0	0
Total For CLN90										0.00	0	0
CLN91 On 20/06/2012 Spot Bond			100.00000	101.61216	100.00000	101.33902				0.00	0	0
Total CLN91 SPOT										0.00	0	0
Total For CLN91										0.00	0	0
CLN92 On 20/06/2012 Spot Bond			100.00000	101.61708	100.00000	101.34391				0.00	0	0
Total CLN92 SPOT										0.00	0	0
Total For CLN92										0.00	0	0
CLN93 On 20/09/2012 Spot Bond			100.00000	100.01738	100.00000	99.66395				0.00	0	0
Total CLN93 SPOT										0.00	0	0
Total For CLN93										0.00	0	0
CLN94 On 20/06/2012 Spot Bond			100.00000	101.61708	100.00000	101.34391				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 CLN94 SPOT										0.00	0	0
Total For CLN94										0.00	0	0
CLN95 On 20/09/2012 Spot Bond			100.00000	100.06305	100.00000	99.70947				0.00	0	0
Total CLN95 SPOT										0.00	0	0
Total For CLN95										0.00	0	0
CLN96 On 20/09/2012 Spot Bond			100.00000	100.04348	100.00000	99.68996				0.00	0	0
Total CLN96 SPOT										0.00	0	0
Total For CLN96										0.00	0	0
CLN97 On 20/09/2012 Spot Bond			100.00000	110.68969	100.00000	110.41184				0.00	0	0
Total CLN97 SPOT										0.00	0	0
Total For CLN97										0.00	0	0
CLN99 On 20/09/2012 Spot Bond			100.00000	100.08589	100.00000	99.73223				0.00	0	0
Total CLN99 SPOT										0.00	0	0
Total For CLN99										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond			100.00000	9.80916	100.00000	9.79060				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond			100.00000	9.80916	100.00000	9.79060				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond			100.00000	11.69733	100.00000	11.66869				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond			100.00000	11.69733	100.00000	11.66869				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond			100.00000	2.77408	100.00000	2.76736				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0 On 20/12/2016 Spot Bond			100.00000	1.77541	100.00000	1.77111				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond			100.00000	1.12829	100.00000	1.12424				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0 On 10/07/2012 Spot Bond			100.00000	97.06106	100.00000	96.81346				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 CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF08 On 20/06/2017 Spot Bond			100.00000	8.60085	100.00000	1.15292			3,500,000,000,000.00	35,000,000	35,000,000
Total CLNF09 SPOT									3,500,000,000,000.00	35,000,000	35,000,000
Total For CLNF09									3,500,000,000,000.00	35,000,000	35,000,000
COJ02 On 15/09/2016 Spot Bond			100.00000	17.34293	100.00000	17.30476			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	55.54821	100.00000	55.42527			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	9.89677	100.00000	9.87486			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	12.46280	100.00000	12.43521			0.00	0	225,000,000
Total COJ05 SPOT									0.00	0	225,000,000
Total For COJ05									0.00	0	225,000,000
COJ06 On 09/12/2015 Spot Bond			100.00000	16.21341	100.00000	16.17753			0.00	0	100,000
Total COJ06 SPOT									0.00	0	100,000
Total For COJ06									0.00	0	100,000
COJ07 On 23/03/2021 Spot Bond			100.00000	13.01597	100.00000	12.98732			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	100.30967	7.17500	100.29028			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	1.50182	100.00000	1.49818			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	8.86510	100.00000	8.84362			0.00	0	0
Total CPL005 SPOT									0.00	0	0
Total For CPL005									0.00	0	0
CPL006 On 10/09/2012 Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0
Total CPL006 SPOT									0.00	0	0
Total For CPL006									0.00	0	0
DENG2 On 28/09/2012 Spot Bond			100.00000	77.49469	100.00000	77.33051			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 DENG26 SPOT									0.00	0	0
Total For DENG26									0.00	0	0
DENG2 On 01/08/2012 Spot Bond			100.00000	91.04363	100.00000	90.82373			0.00	0	0
Total DENG29 SPOT									0.00	0	0
Total For DENG29									0.00	0	0
DENG3 On 01/08/2012 Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0
Total DENG30 SPOT									0.00	0	0
Total For DENG30									0.00	0	0
DENG3 On 02/04/2013 Spot Bond			100.00000	55.91929	100.00000	55.79519			0.00	0	0
Total DENG31 SPOT									0.00	0	0
Total For DENG31									0.00	0	0
DENG3 On 02/07/2012 Spot Bond			100.00000	98.01632	100.00000	97.76106			0.00	0	0
Total DENG32 SPOT									0.00	0	0
Total For DENG32									0.00	0	0
DENG3 On 02/10/2012 Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0
Total DENG33 SPOT									0.00	0	0
Total For DENG33									0.00	0	0
DENG3 On 05/07/2012 Spot Bond			100.00000	97.25453	100.00000	97.00323			0.00	0	0
Total DENG34 SPOT									0.00	0	0
Total For DENG34									0.00	0	0
DENG3 On 12/07/2012 Spot Bond			100.00000	95.52227	100.00000	95.27982			0.00	0	0
Total DENG35 SPOT									0.00	0	0
Total For DENG35									0.00	0	0
DRD02 On 01/10/2012 Spot Bond			100.00000	98.06504	100.00000	97.80832			0.00	0	0
Total DRD02 SPOT									0.00	0	0
Total For DRD02									0.00	0	0
DV13 On 25/08/2013 Spot Bond			100.00000	46.90293	100.00000	46.79856			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	25.75943	100.00000	25.70242			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	12.75163	100.00000	12.72326		2,021,520,800,000.00		20,215,208	98,055,208
Total DV22 SPOT								2,021,520,800,000.00		20,215,208	98,055,208
Total For DV22								2,021,520,800,000.00		20,215,208	98,055,208
DV23 On 27/02/2023 Spot Bond			100.00000	12.73549	100.00000	12.70716		124,400,000.00		1,244	133,501,244

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 DV23 SPOT									124,400,000.00	1,244	133,501,244
Total For DV23									124,400,000.00	1,244	133,501,244
DVF12 On 13/10/2012 Spot Bond			100.00000	94.16763	100.00000	93.92863			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	18.31464	100.00000	18.27389			0.00	0	16,000,000
Total E170 SPOT									0.00	0	16,000,000
Total For E170									0.00	0	16,000,000
EDC01 On 04/04/2016 Spot Bond			100.00000	17.76621	100.00000	17.72270			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EGL01 On 31/07/2012 Spot Bond			100.00000	91.53234	100.00000	91.31072			0.00	0	0
Total EGL01 SPOT									0.00	0	0
Total For EGL01									0.00	0	0
EL15 On 29/06/2015 Spot Bond			100.00000	14.52841	100.00000	14.49110			0.00	0	80,000,000
Total EL15 SPOT									0.00	0	80,000,000
Total For EL15									0.00	0	80,000,000
EL28 On 02/05/2028 Spot Bond			2.55000	101.32819	2.55000	101.28518			0.00	0	629,000,000
Total EL28 SPOT									0.00	0	629,000,000
Total For EL28									0.00	0	629,000,000
EMM01 On 28/07/2020 Spot Bond			100.00000	14.48442	100.00000	14.45219			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	13.29083	100.00000	13.26157			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	116.64308	8.00000	116.61823			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	12.90622	100.00000	12.87495			0.00	0	0
Total EPF001 SPOT									0.00	0	0
Total For EPF001									0.00	0	0
EQ156L On 07/09/2012 Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0
Total EQ156U SPOT									0.00	0	0
Total For EQ156U									0.00	0	0
EQ174L On 14/06/2012 Spot Bond			100.00000	66.66667	100.00000	99.72678			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 EQ174U SPOT										0.00	0	0
Total For EQ174U										0.00	0	0
EQ175L On 05/07/2012 Spot Bond			100.00000	97.42947	100.00000	97.17771				0.00	0	0
Total EQ175U SPOT										0.00	0	0
Total For EQ175U										0.00	0	0
EQ177L On 16/07/2012 Spot Bond			100.00000	94.72991	100.00000	94.49190				0.00	0	0
Total EQ177U SPOT										0.00	0	0
Total For EQ177U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			100.00000	22.97019	100.00000	22.91148				0.00	0	0
Total EQS01 SPOT										0.00	0	0
Total For EQS01										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			100.00000	26.02051	100.00000	25.96260				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	18.96292	100.00000	18.91697				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	1.80732	100.00000	1.80162				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
ERS3A On 17/11/2012 Spot Bond			100.00000	86.82500	100.00000	86.62448				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	21.87060	100.00000	21.81762				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	87.08056	100.00000	86.87945				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	21.26830	100.00000	21.21678				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	87.18704	100.00000	86.98568				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	22.00960	100.00000	21.95627				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 ERS3C2 SPOT									0.00	0	0
Total For ERS3C2									0.00	0	0
ERSA1 On 17/08/2013 Spot Bond			100.00000	39.85580	100.00000	39.75925			0.00	0	0
Total ERS10 SPOT									0.00	0	0
Total For ERS10									0.00	0	0
ERSA1 On 17/08/2014 Spot Bond			100.00000	20.75866	100.00000	20.70836			0.00	0	0
Total ERS11 SPOT									0.00	0	0
Total For ERS11									0.00	0	0
ERSA1 On 17/08/2015 Spot Bond			100.00000	13.06507	100.00000	13.03342			0.00	0	0
Total ERS12 SPOT									0.00	0	0
Total For ERS12									0.00	0	0
ERSA1 On 17/08/2013 Spot Bond			100.00000	39.87739	100.00000	39.78078			0.00	0	0
Total ERS13 SPOT									0.00	0	0
Total For ERS13									0.00	0	0
ES15 On 30/08/2015 Spot Bond			100.00000	16.64560	100.00000	16.60896			0.00	0	51,700,000
Total ES15 SPOT									0.00	0	51,700,000
Total For ES15									0.00	0	51,700,000
ES18 On 20/04/2018 Spot Bond			9.25000	101.36812	9.25000	101.34307		1,307,580,000.00		141,360	567,701,360
Total ES18 SPOT								1,307,580,000.00		141,360	567,701,360
Total For ES18								1,307,580,000.00		141,360	567,701,360
ES23 On 25/01/2023 Spot Bond			10.00000	103.85224	10.00000	103.82441		16,350,000.00		1,635	470,515,635
Total ES23 SPOT								16,350,000.00		1,635	470,515,635
Total For ES23								16,350,000.00		1,635	470,515,635
ES26 On 02/04/2026 Spot Bond			7.85000	101.54762	7.85000	101.52625		15,717,324,950.00		2,002,207	14,354,207
Total ES26 SPOT								15,717,324,950.00		2,002,207	14,354,207
Total For ES26								15,717,324,950.00		2,002,207	14,354,207
ES33 On 15/09/2033 Spot Bond			7.50000	101.83736	7.50000	101.81700		15,014,610,000.00		2,001,948	1,257,901,948
Total ES33 SPOT								15,014,610,000.00		2,001,948	1,257,901,948
Total For ES33								15,014,610,000.00		2,001,948	1,257,901,948
FR002L On 02/08/2023 Spot Bond			100.00000	11.35336	100.00000	11.32586		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	11.04814	100.00000	11.02137		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	40.53767	100.00000	40.43948		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 FR2A3C SPOT									0.00	0	0
Total For FR2A3C									0.00	0	0
FR2B3(On 15/08/2013 Spot Bond			100.00000	40.71844	100.00000	40.61980			0.00	0	0
Total FR2B3C SPOT									0.00	0	0
Total For FR2B3C									0.00	0	0
FR2C3(On 15/08/2013 Spot Bond			8.37500	100.67799	8.37500	100.65531			0.00	0	0
Total FR2C3C SPOT									0.00	0	0
Total For FR2C3C									0.00	0	0
FR2D3I(On 15/08/2013 Spot Bond			100.00000	41.62227	100.00000	41.52144			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	25.64292	100.00000	25.58647		20,000,000,000.00		200,000	5,200,000
Total FRB03 SPOT								20,000,000,000.00		200,000	5,200,000
Total For FRB03								20,000,000,000.00		200,000	5,200,000
FRB05 On 21/12/2018 Spot Bond			100.00000	13.01669	100.00000	12.98788		32,000,000,000.00		320,000	160,000
Total FRB05 SPOT								32,000,000,000.00		320,000	160,000
Total For FRB05								32,000,000,000.00		320,000	160,000
FRB06 On 05/11/2012 Spot Bond			100.00000	88.98262	100.00000	88.77126		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	82.68297	100.00000	82.50044		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	9.69033	100.00000	9.64257		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	7.72494	100.00000	7.68141		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	1.62913	100.00000	1.62514		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	18.16819	100.00000	18.12797		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	10.77932	100.00000	10.75320		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 FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI01 On 30/06/2014 Spot Bond			100.00000	33.48128	100.00000	33.39488				0.00	0	0
Total FRBI01 SPOT										0.00	0	0
Total For FRBI01										0.00	0	0
FRBI04 On 31/03/2013 Spot Bond			100.00000	56.57899	100.00000	56.45376				0.00	0	0
Total FRBI04 SPOT										0.00	0	0
Total For FRBI04										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			100.00000	5.59452	100.00000	5.58214				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	3.07029	100.00000	3.06349				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			100.00000	3.50392	100.00000	3.49617				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	22.68446	100.00000	22.63453				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	22.68446	100.00000	22.63453				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	22.68446	100.00000	22.63453				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	0.28364	100.00000	0.28310				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	0.01887	100.00000	0.01883				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	0.01739	100.00000	0.01736				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	28.77145	100.00000	28.70778				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 FRC04 SPOT										0.00	0	0
Total For FRC04										0.00	0	0
FRC08 On 29/04/2013 Spot Bond			100.00000	61.47888	100.00000	61.32831				0.00	0	0
Total FRC08 SPOT										0.00	0	0
Total For FRC08										0.00	0	0
FRC10 On 13/06/2012 Spot Bond			100.00000	68.33335	100.00000	68.33334				0.00	0	0
Total FRC100 SPOT										0.00	0	0
Total For FRC100										0.00	0	0
FRC10 On 24/02/2017 Spot Bond			100.00000	1.51646	100.00000	1.51278				0.00	0	0
Total FRC101 SPOT										0.00	0	0
Total For FRC101										0.00	0	0
FRC10 On 20/06/2012 Spot Bond			100.00000	100.84231	100.00000	100.57124				0.00	0	0
Total FRC102 SPOT										0.00	0	0
Total For FRC102										0.00	0	0
FRC10 On 20/03/2014 Spot Bond			100.00000	25.17542	100.00000	25.12557				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	25.17542	100.00000	25.12557				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	1.51646	100.00000	1.51278				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	1.51646	100.00000	1.51278				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	0.04166	100.00000	0.04156				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	1.51646	100.00000	1.51278				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	1.12661	100.00000	1.12229				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	57.19948	100.00000	57.06092				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 FRC11 SPOT										0.00	0	0
Total For FRC11										0.00	0	0
FRC11(On 15/06/2016 Spot Bond			100.00000	2.80113	100.00000	2.78757				0.00	0	0
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC111On 20/08/2012 Spot Bond			100.00000	86.64526	100.00000	86.44515				0.00	0	0
Total FRC111 SPOT										0.00	0	0
Total For FRC111										0.00	0	0
FRC112On 20/06/2017 Spot Bond			100.00000	10.32513	100.00000	10.24599				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113On 20/06/2017 Spot Bond			100.00000	1.08485	100.00000	1.07390				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC114On 20/06/2014 Spot Bond			100.00000	15.69087	100.00000	15.51677				0.00	0	0
Total FRC114 SPOT										0.00	0	0
Total For FRC114										0.00	0	0
FRC115On 20/06/2017 Spot Bond			100.00000	0.85518	100.00000	0.85228				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116On 20/06/2017 Spot Bond			100.00000	0.86645	100.00000	0.86110				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC117On 15/06/2016 Spot Bond			100.00000	12.14265	100.00000	11.87469				0.00	0	0
Total FRC117 SPOT										0.00	0	0
Total For FRC117										0.00	0	0
FRC17 On 03/06/2014 Spot Bond			100.00000	29.24426	100.00000	29.17953				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	23.41854	100.00000	23.36118				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	16.55207	100.00000	16.51196				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	14.25928	100.00000	14.22474				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 FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC41 On 25/10/2013 Spot Bond			100.00000	43.37318	100.00000	43.26695				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	101.61185	6.90500	101.59281				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	8.88479	100.00000	8.84331				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	62.32177	100.00000	62.20354				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	43.76324	100.00000	43.65606				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	16.53483	100.00000	16.49477				0.00	0	0
Total FRC57 SPOT										0.00	0	0
Total For FRC57										0.00	0	0
FRC59 On 14/07/2012 Spot Bond			100.00000	92.40506	100.00000	92.17172				0.00	0	0
Total FRC59 SPOT										0.00	0	0
Total For FRC59										0.00	0	0
FRC61 On 28/07/2017 Spot Bond			100.00000	1.03500	100.00000	1.03247				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			5.87500	102.17076	5.87500	102.15450				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	2.77408	100.00000	2.76736				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	2.77408	100.00000	2.76736				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	6.11776	100.00000	6.10414				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 FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC70 On 20/09/2014 Spot Bond			100.00000	20.76521	100.00000	20.72592				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	5.60459	100.00000	5.59211				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	6.73651	100.00000	6.72152				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	97.87234	100.00000	97.52650				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	10.55028	100.00000	10.53033				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	63.07536	100.00000	62.92256				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	1.03500	100.00000	1.03247				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	2.80793	100.00000	2.80113				0.00	0	0
Total FRC77 SPOT										0.00	0	0
Total For FRC77										0.00	0	0
FRC78 On 15/06/2016 Spot Bond			100.00000	2.80793	100.00000	2.80113				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	2.80793	100.00000	2.80113				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	103.68315	4.73000	103.63304				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	63.07536	100.00000	62.92256				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 FRC81 SPOT										0.00	0	0
Total For FRC81										0.00	0	0
FRC82 On 15/06/2016 Spot Bond			100.00000	2.80793	100.00000	2.80113				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	1.77541	100.00000	1.77111				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	1.77541	100.00000	1.77111				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	10.58229	100.00000	10.55665				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	1.77541	100.00000	1.77111				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	1.77541	100.00000	1.77111				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	63.07536	100.00000	62.92256				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	63.07536	100.00000	62.92256				0.00	0	0
Total FRC89 SPOT										0.00	0	0
Total For FRC89										0.00	0	0
FRC90 On 20/03/2013 Spot Bond			100.00000	62.64449	100.00000	62.52047				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	62.64449	100.00000	62.52047				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	62.64449	100.00000	62.52047				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	63.07536	100.00000	62.92256				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 FRC93 SPOT										0.00	0	0
Total For FRC93										0.00	0	0
FRC94 On 20/03/2017 Spot Bond			100.00000	1.63402	100.00000	1.63079				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	2.60324	100.00000	2.59809				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	1.63402	100.00000	1.63079				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	10.11744	100.00000	10.09740				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	2.60324	100.00000	2.59809				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	1.51646	100.00000	1.51278				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	40.94077	100.00000	40.84158				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	43.89210	100.00000	43.78577				0.00	0	10,000
Total FRE2A2 SPOT										0.00	0	10,000
Total For FRE2A2										0.00	0	10,000
FRE2B On 02/08/2013 Spot Bond			100.00000	41.03778	100.00000	40.93836				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	43.99657	100.00000	43.88998				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	41.27657	100.00000	41.17658				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	41.35119	100.00000	41.25102				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 FRE2D SPOT										0.00	0	0
Total For FRE2D										0.00	0	0
FRE2F On 02/08/2013 Spot Bond			100.00000	43.09736	100.00000	42.99296				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	43.70181	100.00000	43.59594				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	18.51284	100.00000	18.46554				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	38.55324	100.00000	38.45985				0.00	0	0
Total FRJ13 SPOT										0.00	0	0
Total For FRJ13										0.00	0	0
FRJ14 On 20/07/2014 Spot Bond			100.00000	23.06800	100.00000	23.01150				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	10.85177	100.00000	10.81751				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	12.11199	100.00000	12.08233				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	1.93138	100.00000	1.92529				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond			100.00000	8.06994	100.00000	8.05039				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	5.59452	100.00000	5.58214				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	5.59452	100.00000	5.58214				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	5.59452	100.00000	5.58214				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 FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			100.00000	3.75443	100.00000	3.74608				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond			100.00000	8.24982	100.00000	8.22962				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	4.00739	100.00000	3.99705				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS53 On 27/06/2012 Spot Bond			100.00000	99.39490	100.00000	99.13265				0.00	0	0
Total FRS53 SPOT										0.00	0	0
Total For FRS53										0.00	0	0
FRS54 On 09/07/2012 Spot Bond			100.00000	95.42722	100.00000	95.18317				0.00	0	0
Total FRS54 SPOT										0.00	0	0
Total For FRS54										0.00	0	0
FRS55 On 09/07/2012 Spot Bond			100.00000	95.42722	100.00000	95.18317				0.00	0	0
Total FRS55 SPOT										0.00	0	0
Total For FRS55										0.00	0	0
FRS56 On 19/07/2016 Spot Bond			100.00000	2.58325	100.00000	2.57692				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS57 On 23/07/2012 Spot Bond			100.00000	92.12185	100.00000	91.89439				0.00	0	0
Total FRS57 SPOT										0.00	0	0
Total For FRS57										0.00	0	0
FRS59 On 07/10/2016 Spot Bond			100.00000	11.20627	100.00000	11.17883				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	89.87654	100.00000	89.65517				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	36.37013	100.00000	36.28202				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	0.00033	100.00000	0.00033				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 FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS63 On 22/12/2013 Spot Bond			100.00000	32.67199	100.00000	32.59285			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	102.94741	2.00000	102.90518			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	61.56389	100.00000	61.41475			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	66.27773	100.00000	66.10396			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	51.85776	100.00000	51.69586			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	0.80878	100.00000	0.80559			0.00	0	20,000,000
Total FRS68 SPOT									0.00	0	20,000,000
Total For FRS68									0.00	0	20,000,000
FRS70 On 04/06/2013 Spot Bond			100.00000	50.26127	100.00000	50.10435			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	49.63652	100.00000	49.48155			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	0.00245	100.00000	0.00244			0.00	0	19,225,000
Total FRS72 SPOT									0.00	0	19,225,000
Total For FRS72									0.00	0	19,225,000
FRS73 On 12/06/2017 Spot Bond			100.00000	9.03886	100.00000	9.01064			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	1.54308	100.00000	1.33635			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRX14 On 01/09/2014 Spot Bond			100.00000	25.89916	100.00000	25.84215			20,000,000,000.00	200,000	1,700,000

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 FRX14 SPOT									20,000,000,000.00	200,000	1,700,000
Total For FRX14									20,000,000,000.00	200,000	1,700,000
FRX15 On 14/03/2015 Spot Bond			100.00000	20.52792	100.00000	20.48273			0.00	0	252,000
Total FRX15 SPOT									0.00	0	252,000
Total For FRX15									0.00	0	252,000
FRX16 On 15/09/2016 Spot Bond			9.00000	98.21956	9.00000	98.19321			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	103.94009	8.00000	103.91524			0.00	0	23,000,000
Total FRX17 SPOT									0.00	0	23,000,000
Total For FRX17									0.00	0	23,000,000
FRX18 On 14/04/2018 Spot Bond			100.00000	12.80913	100.00000	12.78079			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	100.48310	9.00000	100.46696			1,800,000,000.00	200,000	4,800,000
Total FRX19 SPOT									1,800,000,000.00	200,000	4,800,000
Total For FRX19									1,800,000,000.00	200,000	4,800,000
FRX24 On 10/12/2024 Spot Bond			100.00000	10.84926	100.00000	10.82525			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	12.24682	100.00000	12.21957			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	9.15772	100.00000	9.13745			0.00	0	175,000,000
Total FRX45 SPOT									0.00	0	175,000,000
Total For FRX45									0.00	0	175,000,000
FTG1 On 05/09/2016 Spot Bond			100.00000	2.30150	100.00000	2.29592			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	10.63815	100.00000	10.60420			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	101.63365	9.48500	101.60792			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	63.03562	100.00000	62.89535			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 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	64.73432	100.00000	64.61151				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	61.14943	100.00000	61.03342				0.00	0	0
Total GPT12 SPOT										0.00	0	0
Total For GPT12										0.00	0	0
GPT16 On 30/07/2012 Spot Bond			100.00000	88.80779	100.00000	88.59223				0.00	0	0
Total GPT16 SPOT										0.00	0	0
Total For GPT16										0.00	0	0
GPT17 On 28/08/2012 Spot Bond			100.00000	82.95455	100.00000	82.76644				0.00	0	0
Total GPT17 SPOT										0.00	0	0
Total For GPT17										0.00	0	0
GR1A2 On 18/11/2012 Spot Bond			100.00000	86.30046	100.00000	86.10161				0.00	0	0
Total GR1A2A SPOT										0.00	0	0
Total For GR1A2A										0.00	0	0
GRA29 On 15/06/2012 Spot Bond			100.00000	99.72678	100.00000	99.45504				0.00	0	0
Total GRA295 SPOT										0.00	0	0
Total For GRA295										0.00	0	0
GRA29 On 15/08/2012 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0
Total GRA296 SPOT										0.00	0	0
Total For GRA296										0.00	0	0
GRB87 On 26/07/2012 Spot Bond			100.00000	89.68059	100.00000	89.46078				0.00	0	0
Total GRB87 SPOT										0.00	0	0
Total For GRB87										0.00	0	0
GRD17 On 12/07/2012 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
Total GRD171 SPOT										0.00	0	0
Total For GRD171										0.00	0	0
GRD17 On 18/07/2012 Spot Bond			100.00000	91.47870	100.00000	91.25000				0.00	0	0
Total GRD172 SPOT										0.00	0	0
Total For GRD172										0.00	0	0
GRD17 On 06/08/2012 Spot Bond			100.00000	87.32057	100.00000	87.11217				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 GRD173 SPOT									0.00	0	0
Total For GRD173									0.00	0	0
GRD17 On 02/08/2012 Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0
Total GRD174 SPOT									0.00	0	0
Total For GRD174									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond			100.00000	8.09557	100.00000	8.07574			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	10.19414	100.00000	10.16917			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	86.22610	100.00000	86.02742			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	86.35358	100.00000	86.15461			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	86.40670	100.00000	86.20760			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	86.59792	100.00000	86.39839			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	19.88644	100.00000	19.83826			0.00	0	0
Total GRT01 SPOT									0.00	0	0
Total For GRT01									0.00	0	0
GRT02 On 13/05/2016 Spot Bond			100.00000	11.01776	100.00000	10.99108			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	6.36893	100.00000	6.35333			0.00	0	0
Total GRT03 SPOT									0.00	0	0
Total For GRT03									0.00	0	0
GRT04 On 15/09/2016 Spot Bond			100.00000	2.80793	100.00000	2.80113		4,000,000,000,000.00		40,000,000	20,000,000
Total GRT04 SPOT								4,000,000,000,000.00		40,000,000	20,000,000
Total For GRT04								4,000,000,000,000.00		40,000,000	20,000,000
GRT05 On 25/01/2015 Spot Bond			100.00000	9.71040	100.00000	9.68662		0.00		0	500,000

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 GRT05 SPOT									0.00	0	500,000
Total For GRT05									0.00	0	500,000
GSIZ16 On 23/09/2016 Spot Bond			100.00000	9.95679	100.00000	9.93268			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0
HMS1B On 19/07/2012 Spot Bond			100.00000	93.09933	100.00000	92.86716			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2012 Spot Bond			100.00000	93.09933	100.00000	92.86716			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2012 Spot Bond			100.00000	96.00869	100.00000	95.76926			0.00	0	0
Total HMS1B5 SPOT									0.00	0	0
Total For HMS1B5									0.00	0	0
HMS1B On 19/07/2012 Spot Bond			100.00000	100.63963	100.00000	100.38866			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	43.01337	100.00000	42.90803		91,000,000,000.00		910,000	455,000
Total HMS1B7 SPOT								91,000,000,000.00		910,000	455,000
Total For HMS1B7								91,000,000,000.00		910,000	455,000
HMS1B On 19/07/2015 Spot Bond			100.00000	14.14500	100.00000	14.11036			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	15.78203	100.00000	15.74338		91,000,000,000.00		910,000	455,000
Total HMS1B9 SPOT								91,000,000,000.00		910,000	455,000
Total For HMS1B9								91,000,000,000.00		910,000	455,000
HMS1C On 19/07/2012 Spot Bond			100.00000	93.17233	100.00000	92.93998			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	43.20619	100.00000	43.10037			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	14.52445	100.00000	14.48887			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	16.16148	100.00000	16.12190			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 HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2012 Spot Bond			100.00000	93.26663	100.00000	93.03404				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	43.55326	100.00000	43.44659				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	15.01230	100.00000	14.97554				0.00	0	0
Total HMS1D4 SPOT										0.00	0	0
Total For HMS1D4										0.00	0	0
HMS1D On 19/07/2015 Spot Bond			100.00000	16.64933	100.00000	16.60855				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2012 Spot Bond			100.00000	93.60121	100.00000	93.36778				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	44.01604	100.00000	43.90824				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	15.60857	100.00000	15.57035				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2012 Spot Bond			100.00000	94.01184	100.00000	93.77739				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2012 Spot Bond			100.00000	94.62017	100.00000	94.38421				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	13.29483	100.00000	13.26524				0.00	0	30,000,000
Total HWAY20 SPOT										0.00	0	30,000,000
Total For HWAY20										0.00	0	30,000,000
HWAY2 On 07/12/2023 Spot Bond			100.00000	5.59452	100.00000	5.58214				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	5.58977	100.00000	5.57740				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 HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.49565	100.00000	12.46784				0.00	0	29,800,000
Total HWAY34 SPOT										0.00	0	29,800,000
Total For HWAY34										0.00	0	29,800,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.49565	100.00000	12.46784				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
IBC01 On 16/03/2015 Spot Bond			100.00000	14.82984	100.00000	14.80171				0.00	0	0
Total IBC01 SPOT										0.00	0	0
Total For IBC01										0.00	0	0
IBL01 On 15/06/2012 Spot Bond			100.00000	109.73935	100.00000	109.44033				0.00	0	0
Total IBL01 SPOT										0.00	0	0
Total For IBL01										0.00	0	0
IBL03 On 15/06/2012 Spot Bond			100.00000	103.50393	100.00000	103.22190				0.00	0	0
Total IBL03 SPOT										0.00	0	0
Total For IBL03										0.00	0	0
IBL05 On 12/08/2012 Spot Bond			100.00000	88.30159	100.00000	88.09382				0.00	0	0
Total IBL05 SPOT										0.00	0	0
Total For IBL05										0.00	0	0
IBL06 On 14/12/2012 Spot Bond			100.00000	81.45500	100.00000	68.27196				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	82.49097	100.00000	82.30967				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	22.41404	100.00000	22.36470				0.00	0	10,000,000
Total IBL11 SPOT										0.00	0	10,000,000
Total For IBL11										0.00	0	10,000,000
IBL12 On 12/03/2013 Spot Bond			100.00000	54.94288	100.00000	54.80978				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	15.58969	100.00000	15.55192				0.00	0	1,000,000
Total IBL13 SPOT										0.00	0	1,000,000
Total For IBL13										0.00	0	1,000,000
IBL14 On 28/06/2015 Spot Bond			100.00000	15.03505	100.00000	14.99863				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 IBL14 SPOT										0.00	0	0
Total For IBL14										0.00	0	0
IBL15 On 28/06/2013 Spot Bond			100.00000	45.32762	100.00000	45.21781				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	37.60198	100.00000	37.49395				0.00	0	0
Total IBL18 SPOT										0.00	0	0
Total For IBL18										0.00	0	0
IBL19 On 15/03/2014 Spot Bond			100.00000	32.87668	100.00000	32.79704				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	32.71999	100.00000	32.64796				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	15.93647	100.00000	15.90139				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	13.05605	100.00000	13.02731				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	29.91539	100.00000	29.84918				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	29.98527	100.00000	29.91184				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	14.33015	100.00000	14.29544				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	105.34580	1.75000	105.30330				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	102.63894	8.27000	102.61609				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	14.86112	100.00000	14.82511				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 IBL32 SPOT										0.00	0	0
Total For IBL32										0.00	0	0
IBL33 On 03/11/2016 Spot Bond			100.00000	2.49328	100.00000	2.48724				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	4.53554	100.00000	4.52544				0.00	0	0
Total IBL34 SPOT										0.00	0	0
Total For IBL34										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			100.00000	3.75443	100.00000	3.74608				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	10.92060	100.00000	10.88613				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	1.94363	100.00000	1.93750				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	101.72571	8.76500	101.70187				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IC02 On 09/05/2013 Spot Bond			100.00000	53.52666	100.00000	53.40883				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	15.10246	100.00000	15.06904				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	15.10246	100.00000	15.06904				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	101.84848	5.00000	101.83466				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			100.00000	18.79105	100.00000	18.74946				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL01 On 29/12/2014 Spot Bond			100.00000	10.35379	100.00000	10.32871				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 IHL01 SPOT										0.00	0	0
Total For IHL01										0.00	0	0
IHL02 On 29/12/2014 Spot Bond			100.00000	10.35379	100.00000	10.32871				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	11.75676	100.00000	11.72005				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	7.29296	100.00000	7.27529				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN04 On 15/03/2015 Spot Bond			100.00000	20.64994	100.00000	20.60449				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN07 On 16/05/2013 Spot Bond			100.00000	52.70733	100.00000	52.59131				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	13.65649	100.00000	13.62341				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IND132 On 10/08/2012 Spot Bond			100.00000	86.49289	100.00000	86.28842				0.00	0	0
Total IND132 SPOT										0.00	0	0
Total For IND132										0.00	0	0
IND205 On 31/01/2013 Spot Bond			100.00000	64.48892	100.00000	64.36657				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	61.14943	100.00000	61.03342				0.00	0	0
Total IND209 SPOT										0.00	0	0
Total For IND209										0.00	0	0
IND224 On 12/06/2012 Spot Bond			100.00000	66.66668	100.00000	66.66667				0.00	0	0
Total IND224 SPOT										0.00	0	0
Total For IND224										0.00	0	0
IND225 On 19/06/2012 Spot Bond			100.00000	98.64865	100.00000	98.38275				0.00	0	0
Total IND225 SPOT										0.00	0	0
Total For IND225										0.00	0	0
IND226 On 26/06/2012 Spot Bond			100.00000	96.81698	100.00000	96.56085				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 IND226 SPOT										0.00	0	0
Total For IND226										0.00	0	0
IND227 On 03/07/2012 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0
Total IND227 SPOT										0.00	0	0
Total For IND227										0.00	0	0
IND228 On 10/07/2012 Spot Bond			100.00000	93.35038	100.00000	93.11224				0.00	0	0
Total IND228 SPOT										0.00	0	0
Total For IND228										0.00	0	0
IND229 On 17/07/2012 Spot Bond			100.00000	91.70854	100.00000	91.47870				0.00	0	0
Total IND229 SPOT										0.00	0	0
Total For IND229										0.00	0	0
IND230 On 24/07/2012 Spot Bond			100.00000	90.12346	100.00000	89.90148				0.00	0	100,000,000
Total IND230 SPOT										0.00	0	100,000,000
Total For IND230										0.00	0	100,000,000
IND231 On 31/07/2012 Spot Bond			100.00000	88.59223	100.00000	88.37772				0.00	0	0
Total IND231 SPOT										0.00	0	0
Total For IND231										0.00	0	0
IND232 On 07/08/2012 Spot Bond			100.00000	87.11217	100.00000	86.90476				0.00	0	0
Total IND232 SPOT										0.00	0	0
Total For IND232										0.00	0	0
IND233 On 14/08/2012 Spot Bond			100.00000	85.68075	100.00000	85.48009				0.00	0	0
Total IND233 SPOT										0.00	0	0
Total For IND233										0.00	0	0
IND234 On 21/08/2012 Spot Bond			100.00000	84.29561	100.00000	84.10138				0.00	0	0
Total IND234 SPOT										0.00	0	0
Total For IND234										0.00	0	0
IND235 On 28/08/2012 Spot Bond			100.00000	82.95455	100.00000	82.76644				0.00	0	0
Total IND235 SPOT										0.00	0	0
Total For IND235										0.00	0	0
IND236 On 04/09/2012 Spot Bond			100.00000	81.65548	100.00000	81.47321				0.00	0	0
Total IND236 SPOT										0.00	0	0
Total For IND236										0.00	0	0
IND237 On 11/09/2012 Spot Bond			100.00000	80.39648	100.00000	80.21978				0.00	0	0
Total IND237 SPOT										0.00	0	0
Total For IND237										0.00	0	0
IND238 On 18/09/2012 Spot Bond			100.00000	79.17570	100.00000	79.00433				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 IND238 SPOT										0.00	0	0
Total For IND238										0.00	0	0
IND239 On 25/09/2012 Spot Bond			100.00000	77.99145	100.00000	77.82516				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	76.84211	100.00000	76.68067				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	75.72614	100.00000	75.56936				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	74.64213	100.00000	74.48980				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	73.58871	100.00000	73.44064				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	72.56461	100.00000	72.42063				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	71.56863	100.00000	71.42857				0.00	0	0
Total IND245 SPOT										0.00	0	0
Total For IND245										0.00	0	0
IND246 On 13/11/2012 Spot Bond			100.00000	70.59961	100.00000	70.46332				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	69.65649	100.00000	69.52381				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	68.73823	100.00000	68.60902				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	67.84387	100.00000	67.71800				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	66.97248	100.00000	66.84982				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 IND250 SPOT										0.00	0	0
Total For IND250										0.00	0	0
ING100 On 19/05/2013 Spot Bond			100.00000	58.65191	100.00000	58.50983				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	14.46247	100.00000	14.42705				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	18.22544	100.00000	18.18080				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	16.99044	100.00000	16.94883				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	73.07245	100.00000	72.93457				0.00	0	0
Total ING126 SPOT										0.00	0	0
Total For ING126										0.00	0	0
ING127 On 07/12/2012 Spot Bond			100.00000	81.23620	100.00000	81.05727				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	0.29642	100.00000	0.29571				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	61.14943	100.00000	61.03342				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	22.38227	100.00000	13.51979				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	1.76682	100.00000	1.76254				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING141 On 07/09/2012 Spot Bond			100.00000	81.11111	100.00000	80.93126				0.00	0	0
Total ING141 SPOT										0.00	0	0
Total For ING141										0.00	0	0
ING142 On 12/06/2012 Spot Bond			100.00000	68.61668	100.00000	68.61667				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 ING142 SPOT										0.00	0	0
Total For ING142										0.00	0	0
ING143 On 11/09/2012 Spot Bond			100.00000	81.97761	100.00000	81.79743				0.00	0	0
Total ING143 SPOT										0.00	0	0
Total For ING143										0.00	0	0
ING144 On 13/06/2012 Spot Bond			100.00000	66.66667	100.00000	66.66667				0.00	0	0
Total ING144 SPOT										0.00	0	0
Total For ING144										0.00	0	0
ING145 On 18/06/2012 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
Total ING145 SPOT										0.00	0	0
Total For ING145										0.00	0	0
ING146 On 18/06/2012 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
Total ING146 SPOT										0.00	0	0
Total For ING146										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.93357	6.50000	101.92163				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	64.21848	100.00000	64.01123				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	79.00433	100.00000	78.83369				0.00	0	0
Total ING155 SPOT										0.00	0	0
Total For ING155										0.00	0	0
ING156 On 16/08/2012 Spot Bond			100.00000	85.28037	100.00000	85.08159				0.00	0	0
Total ING156 SPOT										0.00	0	0
Total For ING156										0.00	0	0
ING157 On 12/04/2013 Spot Bond			100.00000	56.10308	100.00000	55.81040				0.00	0	0
Total ING157 SPOT										0.00	0	0
Total For ING157										0.00	0	0
ING158 On 07/12/2012 Spot Bond			100.00000	76.45429	100.00000	76.24309				0.00	0	0
Total ING158 SPOT										0.00	0	0
Total For ING158										0.00	0	0
ING159 On 05/12/2012 Spot Bond			100.00000	75.40984	100.00000	75.20436				0.00	0	0
Total ING159 SPOT										0.00	0	0
Total For ING159										0.00	0	0
ING31 On 31/10/2012 Spot Bond			100.00000	90.12120	100.00000	89.90457				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 ING31 SPOT										0.00	0	0
Total For ING31										0.00	0	0
ING32 On 30/04/2013 Spot Bond			100.00000	60.65608	100.00000	60.50915				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	41.43979	100.00000	41.33941				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	41.43979	100.00000	41.33941				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	43.56405	100.00000	43.45736				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	31.52728	100.00000	31.45091				0.00	0	0
Total ING60U SPOT										0.00	0	0
Total For ING60U										0.00	0	0
ING82 On 30/07/2012 Spot Bond			100.00000	91.27220	100.00000	91.05067				0.00	0	0
Total ING82 SPOT										0.00	0	0
Total For ING82										0.00	0	0
ING89 On 31/12/2014 Spot Bond			100.00000	20.73964	100.00000	20.68884				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	21.73835	100.00000	21.68568				0.00	0	0
Total INJ02 SPOT										0.00	0	0
Total For INJ02										0.00	0	0
IP257U On 31/07/2012 Spot Bond			100.00000	88.59223	100.00000	88.37772				0.00	0	0
Total IP257U SPOT										0.00	0	0
Total For IP257U										0.00	0	0
IPB3 On 04/12/2013 Spot Bond			100.00000	39.13477	100.00000	39.03996				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	17.18387	100.00000	17.12963				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	11.66437	100.00000	11.62756				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 IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond			100.00000	9.37932	100.00000	9.34971			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	101.46953	8.80000	101.44566			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	32.00172	100.00000	31.93127		51,700,000,000.00		517,000	611,000
Total IPL4 SPOT								51,700,000,000.00		517,000	611,000
Total For IPL4								51,700,000,000.00		517,000	611,000
IPL5 On 28/09/2015 Spot Bond			100.00000	15.29768	100.00000	15.26062			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	12.85276	100.00000	12.82447		20,000,000,000.00		200,000	1,300,000
Total IPL6 SPOT								20,000,000,000.00		200,000	1,300,000
Total For IPL6								20,000,000,000.00		200,000	1,300,000
IV012 On 26/11/2014 Spot Bond			100.00000	22.05565	100.00000	22.00222			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	16.35611	100.00000	16.31649			0.00	0	0
Total IV013 SPOT								0.00		0	0
Total For IV013								0.00		0	0
IV014 On 22/06/2015 Spot Bond			100.00000	23.25501	100.00000	23.20354			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	11.14500	100.00000	11.11801			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	0.02647	100.00000	0.02641			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	101.01811	2.75000	101.01054			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	102.14844	2.60000	102.10483			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 IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond			100.00000	8.85958	100.00000	8.83161				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV04 On 31/03/2013 Spot Bond			100.00000	59.53093	100.00000	59.39918				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	65.63163	100.00000	65.47088				0.00	0	0
Total IV07 SPOT										0.00	0	0
Total For IV07										0.00	0	0
IV08 On 30/04/2018 Spot Bond			100.00000	15.90101	100.00000	15.86601			30,000,000,000.00		300,000	300,000
Total IV08 SPOT									30,000,000,000.00		300,000	300,000
Total For IV08									30,000,000,000.00		300,000	300,000
IV09 On 30/04/2018 Spot Bond			100.00000	10.99739	100.00000	10.97075				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	100.71605	2.60000	100.66982				0.00	0	20,000,000
Total IV19A SPOT										0.00	0	20,000,000
Total For IV19A										0.00	0	20,000,000
IVA134 On 25/08/2012 Spot Bond			100.00000	83.52403	100.00000	83.33333				0.00	0	0
Total IVA134 SPOT										0.00	0	0
Total For IVA134										0.00	0	0
IVA224 On 14/06/2012 Spot Bond			100.00000	66.66667	100.00000	99.72678				0.00	0	0
Total IVA224 SPOT										0.00	0	0
Total For IVA224										0.00	0	0
IVA225 On 21/06/2012 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0
Total IVA225 SPOT										0.00	0	0
Total For IVA225										0.00	0	0
IVA226 On 28/06/2012 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total IVA226 SPOT										0.00	0	0
Total For IVA226										0.00	0	0
IVA227 On 05/07/2012 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
Total IVA227 SPOT										0.00	0	0
Total For IVA227										0.00	0	0
IVA228 On 12/07/2012 Spot Bond			100.00000	92.87532	100.00000	92.63959				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 IVA228 SPOT										0.00	0	0
Total For IVA228										0.00	0	0
IVA229 On 19/07/2012 Spot Bond			100.00000	91.25000	100.00000	91.02244				0.00	0	0
Total IVA229 SPOT										0.00	0	0
Total For IVA229										0.00	0	0
IVA230 On 26/07/2012 Spot Bond			100.00000	89.68059	100.00000	89.46078				0.00	0	0
Total IVA230 SPOT										0.00	0	0
Total For IVA230										0.00	0	0
IVA231 On 02/08/2012 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
Total IVA231 SPOT										0.00	0	0
Total For IVA231										0.00	0	0
IVA232 On 08/08/2012 Spot Bond			100.00000	86.90476	100.00000	86.69834				0.00	0	0
Total IVA232 SPOT										0.00	0	0
Total For IVA232										0.00	0	0
IVA233 On 16/08/2012 Spot Bond			100.00000	85.28037	100.00000	85.08159				0.00	0	0
Total IVA233 SPOT										0.00	0	0
Total For IVA233										0.00	0	0
IVA234 On 23/08/2012 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
Total IVA234 SPOT										0.00	0	0
Total For IVA234										0.00	0	0
IVA235 On 30/08/2012 Spot Bond			100.00000	82.57919	100.00000	82.39278				0.00	0	0
Total IVA235 SPOT										0.00	0	0
Total For IVA235										0.00	0	0
IVA236 On 06/09/2012 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
Total IVA236 SPOT										0.00	0	0
Total For IVA236										0.00	0	0
IVA237 On 13/09/2012 Spot Bond			100.00000	80.04386	100.00000	79.86871				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	78.83369	100.00000	78.66379				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	77.65957	100.00000	77.49469				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	76.51992	100.00000	76.35983				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 IVA240 SPOT										0.00	0	0
Total For IVA240										0.00	0	0
IVA241 On 11/10/2012 Spot Bond			100.00000	75.41322	100.00000	75.25773				0.00	0	0
Total IVA241 SPOT										0.00	0	0
Total For IVA241										0.00	0	0
IVA242 On 18/10/2012 Spot Bond			100.00000	74.33809	100.00000	74.18699				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	73.29317	100.00000	73.14629				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	72.27723	100.00000	72.13439				0.00	0	0
Total IVA244 SPOT										0.00	0	0
Total For IVA244										0.00	0	0
IVA245 On 08/11/2012 Spot Bond			100.00000	71.28906	100.00000	71.15010				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	70.32755	100.00000	70.19231				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	69.39163	100.00000	69.25996				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	68.48030	100.00000	68.35206				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	67.59259	100.00000	67.46765				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	66.72761	100.00000	66.59265				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	44.83493	100.00000	44.72513				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	8.30539	100.00000	8.28527				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 IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC004 On 29/04/2014 Spot Bond			100.00000	23.47564	100.00000	23.41814				0.00	0	0
Total IVC004 SPOT										0.00	0	0
Total For IVC004										0.00	0	0
KCF011 On 30/04/2013 Spot Bond			100.00000	62.92845	100.00000	62.77600				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	62.55834	100.00000	62.40679				0.00	0	0
Total KCF02U SPOT										0.00	0	0
Total For KCF02U										0.00	0	0
KSB002 On 01/02/2013 Spot Bond			100.00000	68.89139	100.00000	68.73808				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	65.00919	100.00000	64.86687				0.00	0	0
Total KSB005 SPOT										0.00	0	0
Total For KSB005										0.00	0	0
KSP003 On 01/02/2013 Spot Bond			100.00000	65.79277	100.00000	65.64636				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	56.98394	100.00000	56.85782				0.00	0	0
Total KSP004 SPOT										0.00	0	0
Total For KSP004										0.00	0	0
KSP005 On 31/07/2012 Spot Bond			100.00000	92.87086	100.00000	92.64599				0.00	0	0
Total KSP005 SPOT										0.00	0	0
Total For KSP005										0.00	0	0
KW01 On 31/10/2027 Spot Bond			100.00000	14.90765	100.00000	14.87484				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	42.49916	100.00000	42.39507				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	10.42940	100.00000	10.40414				0.00	0	0
Total LBK02 SPOT										0.00	0	0
Total For LBK02										0.00	0	0
LEO01 On 29/06/2012 Spot Bond			100.00000	107.83829	100.00000	107.55525				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 LEO01 SPOT									0.00	0	0
Total For LEO01									0.00	0	0
LGL1 On 12/09/2012 Spot Bond			100.00000	83.80159	100.00000	83.61782			0.00	0	5,700,000
Total LGL1 SPOT									0.00	0	5,700,000
Total For LGL1									0.00	0	5,700,000
MAQ00 On 27/01/2013 Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0
Total MAQ007 SPOT									0.00	0	0
Total For MAQ007									0.00	0	0
MAQ01 On 06/07/2012 Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0
Total MAQ013 SPOT									0.00	0	0
Total For MAQ013									0.00	0	0
MAQ01 On 02/08/2012 Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0
Total MAQ014 SPOT									0.00	0	0
Total For MAQ014									0.00	0	0
MAQ01 On 23/08/2012 Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0
Total MAQ015 SPOT									0.00	0	0
Total For MAQ015									0.00	0	0
MAQ01 On 12/09/2012 Spot Bond			100.00000	80.21978	100.00000	80.04386		32,400,000,000,000.00		324,000,000	324,000,000
Total MAQ016 SPOT								12,400,000,000,000.00		324,000,000	324,000,000
Total For MAQ016								12,400,000,000,000.00		324,000,000	324,000,000
MBF01 On 15/04/2013 Spot Bond			100.00000	63.41407	100.00000	63.25876		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	31.02481	100.00000	30.94882		0.00	0	0	
Total MBF019 SPOT								0.00	0	0	
Total For MBF019								0.00	0	0	
MBF02 On 26/05/2013 Spot Bond			100.00000	53.61471	100.00000	53.48483		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	21.96059	100.00000	21.90739		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	94.54545	100.00000	94.30052		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	22.71049	100.00000	22.65486		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 MBF027 SPOT									0.00	0	0
Total For MBF027									0.00	0	0
MBF027 On 16/04/2015 Spot Bond			100.00000	16.73993	100.00000	16.68710			0.00	0	133,350,000
Total MBF028 SPOT									0.00	0	133,350,000
Total For MBF028									0.00	0	133,350,000
MBP011 On 30/01/2013 Spot Bond			100.00000	61.19208	100.00000	61.04221			0.00	0	0
Total MBP011 SPOT									0.00	0	0
Total For MBP011									0.00	0	0
MBP012 On 29/01/2013 Spot Bond			100.00000	61.39693	100.00000	61.24657			0.00	0	0
Total MBP012 SPOT									0.00	0	0
Total For MBP012									0.00	0	0
MBP013 On 29/01/2014 Spot Bond			100.00000	30.17686	100.00000	30.10294			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	94.28688	100.00000	94.04757			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	85.41591	100.00000	85.22134			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	29.71885	100.00000	29.64606			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	58.28425	100.00000	58.14306			0.00	0	0
Total MBP19U SPOT									0.00	0	0
Total For MBP19U									0.00	0	0
MBP20 On 17/02/2014 Spot Bond			100.00000	28.21796	100.00000	28.14960			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	30.70653	100.00000	30.63132			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	13.58553	100.00000	13.55262			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	16.17461	100.00000	16.13543			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 MBP23U SPOT										0.00	0	0
Total For MBP23U										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	4.31353	100.00000	4.30308				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	10.53108	100.00000	10.50557				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	101.27252	8.00000	101.25082				0.00	0	36,000
Total MBSA01 SPOT										0.00	0	36,000
Total For MBSA01										0.00	0	36,000
MCB2N On 13/12/2012 Spot Bond			100.00000	80.17429	100.00000	80.00000				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	13.45437	100.00000	13.42177				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	15.37804	100.00000	15.34401				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	15.37804	100.00000	15.34401				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	3.03764	100.00000	3.03091				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond			100.00000	0.49034	100.00000	0.48925				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	0.00112	100.00000	0.00112				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	101.62160	8.59000	101.59825				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	104.12022	9.34000	104.09411				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 MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.01000	104.41495	10.01000	104.38694			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	25.76846	100.00000	25.71143			0.00	0	101,600,000
Total MET01 SPOT									0.00	0	101,600,000
Total For MET01									0.00	0	101,600,000
MFS1A On 20/12/2015 Spot Bond			100.00000	12.13169	100.00000	12.10230			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	8.66710	100.00000	8.64610			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	12.79849	100.00000	12.76748			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	16.93183	100.00000	16.89456		59,000,000,000.00		590,000	16,290,000
Total MGL01 SPOT								59,000,000,000.00		590,000	16,290,000
Total For MGL01								59,000,000,000.00		590,000	16,290,000
MIIL01 On 31/05/2015 Spot Bond			100.00000	17.14752	100.00000	17.09398			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	100.32941	8.78500	100.30584			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MQB01 On 31/05/2013 Spot Bond			100.00000	52.96843	100.00000	52.84012		2,000,000,000,000.00		20,000,000	0
Total MQB01 SPOT								2,000,000,000,000.00		20,000,000	0
Total For MQB01								2,000,000,000,000.00		20,000,000	0
MQB02 On 31/05/2017 Spot Bond			8.00000	100.30050	8.00000	100.27900		1,600,000,000.00		200,000	10,000,000
Total MQB02 SPOT								1,600,000,000.00		200,000	10,000,000
Total For MQB02								1,600,000,000.00		200,000	10,000,000
MTN02 On 13/07/2014 Spot Bond			100.00000	30.95904	100.00000	30.89015		20,000,000,000.00		200,000	2,600,000
Total MTN02 SPOT								20,000,000,000.00		200,000	2,600,000
Total For MTN02								20,000,000,000.00		200,000	2,600,000
MTN03 On 13/07/2015 Spot Bond			100.00000	20.62117	100.00000	20.57528			0.00	0	9,700,000

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 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	15.70531	100.00000	15.67036			30,000,000,000.00	300,000	3,900,000
Total MTN04 SPOT									30,000,000,000.00	300,000	3,900,000
Total For MTN04									30,000,000,000.00	300,000	3,900,000
MTN05 On 28/10/2013 Spot Bond			100.00000	38.97281	100.00000	38.88656			0.00	0	0
Total MTN05 SPOT									0.00	0	0
Total For MTN05									0.00	0	0
MTNC0 On 18/06/2012 Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0
Total MTNC07 SPOT									0.00	0	0
Total For MTNC07									0.00	0	0
MTNC0 On 06/09/2012 Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0
Total MTNC08 SPOT									0.00	0	0
Total For MTNC08									0.00	0	0
N4A111 On 14/08/2020 Spot Bond			100.00000	0.06833	100.00000	0.06817			0.00	0	0
Total N4A111 SPOT									0.00	0	0
Total For N4A111									0.00	0	0
N4A205 On 14/08/2020 Spot Bond			100.00000	6.50044	100.00000	6.48469			0.00	0	0
Total N4A205 SPOT									0.00	0	0
Total For N4A205									0.00	0	0
N4A208 On 14/08/2020 Spot Bond			100.00000	6.58125	100.00000	6.56530			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	6.66205	100.00000	6.64591			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.00000	6.72670	100.00000	6.71041			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	6.83444	100.00000	6.81788			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	6.88831	100.00000	6.87162			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	6.95295	100.00000	6.93611			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 N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A402 On 14/08/2020 Spot Bond			100.00000	7.11456	100.00000	7.09732				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	7.22231	100.00000	7.20480				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond			100.00000	7.34082	100.00000	7.32303				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	7.44856	100.00000	7.43051				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	7.50243	100.00000	7.48425				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	8.14888	100.00000	8.12913				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	8.90306	100.00000	8.88148				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	0.06833	100.00000	0.06817				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	0.06833	100.00000	0.06817				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NBK10B On 21/04/2014 Spot Bond			100.00000	29.89506	100.00000	29.82185				0.00	0	0
Total NBK10B SPOT										0.00	0	0
Total For NBK10B										0.00	0	0
NBK11B On 27/10/2014 Spot Bond			100.00000	15.09827	100.00000	15.06129				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12B On 20/02/2015 Spot Bond			100.00000	9.12692	100.00000	9.10481				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 NBK12B SPOT									0.00	0	0
Total For NBK12B									0.00	0	0
NBK13I On 21/02/2017 Spot Bond			100.00000	1.52753	100.00000	1.52383			0.00	0	10,000,000
Total NBK13B SPOT									0.00	0	10,000,000
Total For NBK13B									0.00	0	10,000,000
NBK1B On 09/09/2012 Spot Bond			100.00000	82.66335	100.00000	82.47415			0.00	0	0
Total NBK1B SPOT									0.00	0	0
Total For NBK1B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			100.00000	19.29041	100.00000	19.24795		20,000,000,000.00		200,000	8,700,000
Total NBK2A SPOT								20,000,000,000.00		200,000	8,700,000
Total For NBK2A								20,000,000,000.00		200,000	8,700,000
NBK2B On 15/09/2015 Spot Bond			100.00000	16.01750	100.00000	15.97870			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	14.35497	100.00000	14.32338		20,000,000,000.00		200,000	6,300,000
Total NBK3A SPOT								20,000,000,000.00		200,000	6,300,000
Total For NBK3A								20,000,000,000.00		200,000	6,300,000
NBK4 On 28/10/2024 Spot Bond			100.00000	0.01887	100.00000	0.01883			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	62.68875	100.00000	62.53522			0.00	0	0
Total NBK5B SPOT								0.00		0	0
Total For NBK5B								0.00		0	0
NBK6A On 19/04/2015 Spot Bond			100.00000	19.93557	100.00000	19.89145			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	17.54093	100.00000	17.49797			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	8.97264	100.00000	8.95066			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	31.73136	100.00000	31.66151			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	31.99805	100.00000	31.92053			0.00	0	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
Total NBK8B SPOT									0.00	0	20,000,000
Total For NBK8B									0.00	0	20,000,000
NBK9A On 23/03/2016 Spot Bond			100.00000	15.48491	100.00000	15.45082			30,000,000,000.00	300,000	9,800,000
Total NBK9A SPOT									30,000,000,000.00	300,000	9,800,000
Total For NBK9A									30,000,000,000.00	300,000	9,800,000
NBK9B On 23/03/2016 Spot Bond			100.00000	12.35644	100.00000	12.32650			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	62.85495	100.00000	62.69354			0.00	0	0
Total NBK11 SPOT									0.00	0	0
Total For NBK11									0.00	0	0
NCLN17 On 24/01/2013 Spot Bond			100.00000	61.47690	100.00000	61.32633			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	55.83661	100.00000	55.70134			0.00	0	0
Total NCLN19 SPOT									0.00	0	0
Total For NCLN19									0.00	0	0
NCLN42 On 30/07/2012 Spot Bond			100.00000	91.07978	100.00000	90.85872			0.00	0	0
Total NCLN42 SPOT									0.00	0	0
Total For NCLN42									0.00	0	0
NCLN43 On 28/08/2014 Spot Bond			100.00000	21.68970	100.00000	21.64866			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	36.08673	100.00000	36.01845			0.00	0	0
Total NCLN44 SPOT									0.00	0	0
Total For NCLN44									0.00	0	0
NCLN45 On 22/09/2014 Spot Bond			100.00000	20.68671	100.00000	20.64757			0.00	0	0
Total NCLN45 SPOT									0.00	0	0
Total For NCLN45									0.00	0	0
NCLN46 On 20/10/2014 Spot Bond			100.00000	19.61832	100.00000	19.58120			0.00	0	0
Total NCLN46 SPOT									0.00	0	0
Total For NCLN46									0.00	0	0
NCLN48 On 25/02/2015 Spot Bond			100.00000	16.28539	100.00000	16.24594			0.00	0	0
Total NCLN48 SPOT									0.00	0	0
Total For NCLN48									0.00	0	0
NCLN49 On 12/03/2013 Spot Bond			100.00000	54.97230	100.00000	54.83912			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 NCLN49 SPOT										0.00	0	0
Total For NCLN49										0.00	0	0
NCLN5 On 25/03/2013 Spot Bond			100.00000	66.60330	100.00000	66.44195				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	66.40047	100.00000	66.23961				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	66.40047	100.00000	66.23961				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	66.40047	100.00000	66.23961				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	18.98178	100.00000	18.93529				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	18.38874	100.00000	18.34371				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	18.03153	100.00000	17.98736				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	15.86971	100.00000	15.83127				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond			100.00000	9.07632	100.00000	9.05915				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	12.49478	100.00000	12.46451				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	8.93984	100.00000	8.92293				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	11.86289	100.00000	11.83384				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 NCLN64 SPOT									0.00	0	0
Total For NCLN64									0.00	0	0
NCLN6 On 25/01/2016 Spot Bond			100.00000	12.57182	100.00000	12.54103			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	11.79570	100.00000	11.76682			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	2.62154	100.00000	2.61512			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	82.14009	100.00000	82.02053			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	6.46733	100.00000	6.45506			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	33.98212	100.00000	33.89980			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	25.32554	100.00000	25.27540			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	25.32554	100.00000	25.27540			0.00	0	0
Total NCLN72 SPOT									0.00	0	0
Total For NCLN72									0.00	0	0
NED10 On 15/08/2012 Spot Bond			100.00000	87.19682	100.00000	86.99309			0.00	0	0
Total NED10 SPOT									0.00	0	0
Total For NED10									0.00	0	0
NED11 On 17/09/2015 Spot Bond			100.00000	19.19413	100.00000	19.15187		40,000,000,000.00		400,000	400,000
Total NED11 SPOT								40,000,000,000.00		400,000	400,000
Total For NED11								40,000,000,000.00		400,000	400,000
NED12 On 14/12/2012 Spot Bond			100.00000	81.25500	100.00000	67.66343			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	70.04881	100.00000	75.14997			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 NED12B SPOT										0.00	0	0
Total For NED12B										0.00	0	0
NED6 On 20/09/2013 Spot Bond			100.00000	44.18139	100.00000	44.08414				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	35.69023	100.00000	35.61081				0.00	0	4,800,000
Total NED8 SPOT										0.00	0	4,800,000
Total For NED8										0.00	0	4,800,000
NED9 On 06/07/2017 Spot Bond			100.00000	8.21509	100.00000	8.19497				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	16.36359	100.00000	16.32757				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	11.33041	100.00000	11.30295				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NET43 On 13/07/2012 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
Total NET43 SPOT										0.00	0	0
Total For NET43										0.00	0	0
NET44 On 16/08/2012 Spot Bond			100.00000	85.28037	100.00000	85.08159				0.00	0	0
Total NET44 SPOT										0.00	0	0
Total For NET44										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			100.00000	8.16194	100.00000	8.14099				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			100.00000	12.95550	100.00000	12.92667				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	11.12746	100.00000	11.10050				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	100.42386	6.82500	100.40539				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A11 On 22/05/2014 Spot Bond			6.58500	100.40905	6.58500	100.39122				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 NQ1A12 SPOT										0.00	0	0
Total For NQ1A12										0.00	0	0
NQ1A1 On 22/05/2013 Spot Bond			100.00000	54.13741	100.00000	54.00626				0.00	0	0
Total NQ1A14 SPOT										0.00	0	0
Total For NQ1A14										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond			100.00000	9.31656	100.00000	9.28747				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			100.00000	11.33872	100.00000	11.31125				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2014 Spot Bond			6.92500	100.43003	6.92500	100.41130				0.00	0	0
Total NQ1B11 SPOT										0.00	0	0
Total For NQ1B11										0.00	0	0
NQ1B1 On 22/05/2013 Spot Bond			100.00000	54.13741	100.00000	54.00626				0.00	0	0
Total NQ1B13 SPOT										0.00	0	0
Total For NQ1B13										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond			100.00000	9.31656	100.00000	9.28747				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			100.00000	11.54999	100.00000	11.52201				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2014 Spot Bond			7.32500	100.45471	7.32500	100.43489				0.00	0	0
Total NQ1C11 SPOT										0.00	0	0
Total For NQ1C11										0.00	0	0
NQ1C1 On 22/05/2013 Spot Bond			100.00000	54.13741	100.00000	54.00626				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	9.31656	100.00000	9.28747				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	57.76229	100.00000	57.62235				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	57.96869	100.00000	57.82825				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 NQF1B9 SPOT									0.00	0	0
Total For NQF1B9									0.00	0	0
NQF1C On 22/05/2013 Spot Bond			100.00000	58.22668	100.00000	58.08563			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	58.56208	100.00000	58.42022			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	9.42678	100.00000	9.40394			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	100.50953	8.21500	100.48732			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	45.27743	100.00000	45.16170			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	31.78116	100.00000	31.71119			0.00	0	122,800,000
Total NRA014 SPOT									0.00	0	122,800,000
Total For NRA014									0.00	0	122,800,000
NRA01:On 30/11/2018 Spot Bond			100.00000	13.10102	100.00000	13.07203			0.00	0	7,000,000
Total NRA018 SPOT									0.00	0	7,000,000
Total For NRA018									0.00	0	7,000,000
NRA01:On 31/03/2013 Spot Bond			100.00000	56.57899	100.00000	56.45376			0.00	0	0
Total NRA01U SPOT									0.00	0	0
Total For NRA01U									0.00	0	0
NRA02:On 31/10/2022 Spot Bond			100.00000	13.54643	100.00000	13.51662		5,600,000,000.00		56,000	28,000
Total NRA022 SPOT								5,600,000,000.00		56,000	28,000
Total For NRA022								5,600,000,000.00		56,000	28,000
NRA02:On 31/05/2023 Spot Bond			100.00000	6.30898	100.00000	6.29278			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	12.63608	100.00000	12.60811			0.00	0	5,000,000
Total NRA028 SPOT									0.00	0	5,000,000
Total For NRA028									0.00	0	5,000,000
NTC08 On 13/07/2012 Spot Bond			100.00000	94.98029	100.00000	94.73983			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 NTC08 SPOT									0.00	0	0
Total For NTC08									0.00	0	0
NTC09 On 18/04/2013 Spot Bond			100.00000	62.76128	100.00000	62.60757			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	30.57475	100.00000	30.49987			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	30.41116	100.00000	30.33668			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	2.36373	100.00000	2.35800			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	9.58057	100.00000	9.55736			0.00	0	0
Total NTC13 SPOT									0.00	0	0
Total For NTC13									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	12.82124	100.00000	12.78984			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	12.87558	100.00000	12.84405			0.00	0	0
Total OCT1A4 SPOT									0.00	0	0
Total For OCT1A4									0.00	0	0
OCT1B On 18/10/2015 Spot Bond			100.00000	12.90819	100.00000	12.87657			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	13.69067	100.00000	13.65715			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	14.56011	100.00000	14.52445			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	19.99405	100.00000	19.94508			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	15.84981	100.00000	15.81473			60,000,000,000.00	600,000	99,379,000

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 OML01 SPOT									60,000,000,000.00	600,000	99,379,000
Total For OML01									60,000,000,000.00	600,000	99,379,000
OTCA0 On 31/07/2012 Spot Bond			100.00000	90.97684	100.00000	90.75655			0.00	0	0
Total OTCA03 SPOT									0.00	0	0
Total For OTCA03									0.00	0	0
OTCA0 On 30/04/2013 Spot Bond			100.00000	61.39086	100.00000	61.24215			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	30.50758	100.00000	30.43367			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	61.30922	100.00000	61.16069			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	30.28722	100.00000	30.21385			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	12.69880	100.00000	12.66804			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	90.80932	100.00000	90.59103			0.00	0	0
Total OTCA1U SPOT									0.00	0	0
Total For OTCA1U									0.00	0	0
OTCB1 On 31/10/2012 Spot Bond			100.00000	91.17510	100.00000	90.95593			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	10.52116	100.00000	10.50126			0.00	0	0
Total PBET01 SPOT									0.00	0	0
Total For PBET01									0.00	0	0
PCF02 On 06/07/2012 Spot Bond			100.00000	97.65747	100.00000	97.40577			0.00	0	0
Total PCF02U SPOT									0.00	0	0
Total For PCF02U									0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	19.46238	100.00000	19.41472			0.00	0	0
Total PCF03 SPOT									0.00	0	0
Total For PCF03									0.00	0	0
PMM01 On 28/06/2012 Spot Bond			100.00000	96.30607	100.00000	96.05263			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 PMM01 SPOT										0.00	0	0
Total For PMM01										0.00	0	0
PNP05 On 21/08/2012 Spot Bond			100.00000	86.74440	100.00000	86.54453				0.00	0	0
Total PNP05 SPOT										0.00	0	0
Total For PNP05										0.00	0	0
PR2A11 On 15/06/2014 Spot Bond			100.00000	16.73657	100.00000	16.69603				0.00	0	0
Total PR2A1F SPOT										0.00	0	0
Total For PR2A1F										0.00	0	0
PR2A21 On 15/12/2012 Spot Bond			100.00000	74.85064	100.00000	74.68498				0.00	0	0
Total PR2A2B SPOT										0.00	0	0
Total For PR2A2B										0.00	0	0
PR2A31 On 15/12/2012 Spot Bond			100.00000	67.57215	100.00000	67.40846				0.00	0	0
Total PR2A3B SPOT										0.00	0	0
Total For PR2A3B										0.00	0	0
PR2A41 On 15/06/2013 Spot Bond			100.00000	45.95384	100.00000	45.84251				0.00	0	0
Total PR2A4D SPOT										0.00	0	0
Total For PR2A4D										0.00	0	0
PR2A91 On 15/06/2013 Spot Bond			100.00000	46.20534	100.00000	46.09341				0.00	0	0
Total PR2A9D SPOT										0.00	0	0
Total For PR2A9D										0.00	0	0
PR2A91 On 15/09/2013 Spot Bond			100.00000	46.53231	100.00000	46.41958				0.00	0	0
Total PR2A9E SPOT										0.00	0	0
Total For PR2A9E										0.00	0	0
PR2B11 On 15/12/2012 Spot Bond			100.00000	67.69386	100.00000	67.52987				0.00	0	0
Total PR2B1B SPOT										0.00	0	0
Total For PR2B1B										0.00	0	0
PR2B11 On 15/06/2014 Spot Bond			100.00000	16.73657	100.00000	16.69603				0.00	0	0
Total PR2B1F SPOT										0.00	0	0
Total For PR2B1F										0.00	0	0
PR2B21 On 15/12/2012 Spot Bond			100.00000	75.22897	100.00000	75.06247				0.00	0	0
Total PR2B2B SPOT										0.00	0	0
Total For PR2B2B										0.00	0	0
PR2B41 On 15/06/2013 Spot Bond			100.00000	46.62453	100.00000	46.51158				0.00	0	0
Total PR2B4D SPOT										0.00	0	0
Total For PR2B4D										0.00	0	0
PR2B51 On 15/09/2013 Spot Bond			100.00000	46.53231	100.00000	46.41958				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 PR2B5E SPOT										0.00	0	0
Total For PR2B5E										0.00	0	0
PR2C1I On 15/12/2012 Spot Bond			100.00000	67.90685	100.00000	67.74234				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	16.73657	100.00000	16.69603				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	47.37905	100.00000	47.26427				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	68.45451	100.00000	68.28868				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	16.73657	100.00000	16.69603				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	48.04975	100.00000	47.93334				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	28.44017	100.00000	28.37128				0.00	0	0
Total PRM1A4 SPOT										0.00	0	0
Total For PRM1A4										0.00	0	0
PRP1A On 01/10/2012 Spot Bond			100.00000	97.00217	100.00000	96.74825				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	97.02606	100.00000	96.77207				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	97.12160	100.00000	96.86736				0.00	0	0
Total PRP1C3 SPOT										0.00	0	0
Total For PRP1C3										0.00	0	0
PRP2A On 04/07/2012 Spot Bond			100.00000	99.53597	100.00000	99.27811				0.00	0	0
Total PRP2A2 SPOT										0.00	0	0
Total For PRP2A2										0.00	0	0
R009P On 15/09/2014 Spot Bond			100.00000	16.09283	100.00000	16.05740				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 R009P SPOT									0.00	0	0
Total For R009P									0.00	0	0
R010P On 21/12/2025 Spot Bond			100.00000	0.00173	100.00000	0.00173			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R157 On 15/09/2015 Spot Bond			6.23000	124.42257	6.25500	124.31977			262,601,138,189,600.00	42,151,065,520	20,037,318,389
Total R157 SPOT									2,601,138,189,600.00	42,151,065,520	20,037,318,389
Total For R157									2,601,138,189,600.00	42,151,065,520	20,037,318,389
R158P On 15/09/2015 Spot Bond			100.00000	7.15237	100.00000	7.13662			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	3.17883	100.00000	3.17183			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	49.42208	100.00000	49.31211			0.00	0	0
Total R179 SPOT									0.00	0	0
Total For R179									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.29500	118.21795	8.28000	118.33332			103,477,158,898,785.00	12,474,642,423	9,904,048,064
Total R186 SPOT									13,477,158,898,785.00	12,474,642,423	9,904,048,064
Total For R186									13,477,158,898,785.00	12,474,642,423	9,904,048,064
R187P On 21/12/2026 Spot Bond			100.00000	0.00077	100.00000	0.00077			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R189 On 31/03/2013 Spot Bond			217.70072	69.27536	217.62748	68.99117			0.00	0	1,172,881,000
Total R189 SPOT									0.00	0	1,172,881,000
Total For R189									0.00	0	1,172,881,000
R197 On 07/12/2023 Spot Bond			2.01500	254.15174	2.01500	254.04745			200,383,690,000.00	99,446,000	877,286,224
Total R197 SPOT									200,383,690,000.00	99,446,000	877,286,224
Total For R197									200,383,690,000.00	99,446,000	877,286,224
R201 On 21/12/2014 Spot Bond			5.36500	107.71280	5.39500	107.62396			19,171,394,989,795.00	3,573,419,383	2,638,310,883
Total R201 SPOT									19,171,394,989,795.00	3,573,419,383	2,638,310,883
Total For R201									19,171,394,989,795.00	3,573,419,383	2,638,310,883
R202 On 07/12/2033 Spot Bond			2.39500	186.70877	2.39500	186.63025			1,370,750,348,250.00	572,338,350	1,380,066,150

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 SPOT									1,370,750,348,250.00	572,338,350	1,380,066,150
Total For R202									1,370,750,348,250.00	572,338,350	1,380,066,150
R203 On 15/09/2017 Spot Bond			6.85000	108.11273	6.88500	107.93507			62,733,857,128,300.00	9,158,227,318	7,957,424,962
Total R203 SPOT									2,733,857,128,300.00	9,158,227,318	7,957,424,962
Total For R203									2,733,857,128,300.00	9,158,227,318	7,957,424,962
R204 On 21/12/2018 Spot Bond			7.18000	104.05979	7.19500	103.96075			25,602,482,111,440.00	3,565,805,308	4,879,625,551
Total R204 SPOT									25,602,482,111,440.00	3,565,805,308	4,879,625,551
Total For R204									25,602,482,111,440.00	3,565,805,308	4,879,625,551
R206 On 15/01/2014 Spot Bond			5.28000	106.43816	5.31000	106.37675			22,732,598,565,600.00	4,305,416,395	2,824,083,195
Total R206 SPOT									22,732,598,565,600.00	4,305,416,395	2,824,083,195
Total For R206									22,732,598,565,600.00	4,305,416,395	2,824,083,195
R207 On 15/01/2020 Spot Bond			7.50500	101.54341	7.52000	101.43806			34,988,642,666,630.00	4,662,044,326	6,900,630,526
Total R207 SPOT									34,988,642,666,630.00	4,662,044,326	6,900,630,526
Total For R207									34,988,642,666,630.00	4,662,044,326	6,900,630,526
R208 On 31/03/2021 Spot Bond			7.62000	95.86508	7.64500	95.69296			53,714,349,972,660.00	7,049,127,293	9,294,691,293
Total R208 SPOT									53,714,349,972,660.00	7,049,127,293	9,294,691,293
Total For R208									53,714,349,972,660.00	7,049,127,293	9,294,691,293
R209 On 31/03/2036 Spot Bond			8.88000	75.39407	8.84500	75.64923			76,187,967,546,000.00	8,579,726,075	11,530,234,444
Total R209 SPOT									76,187,967,546,000.00	8,579,726,075	11,530,234,444
Total For R209									76,187,967,546,000.00	8,579,726,075	11,530,234,444
R210 On 31/03/2028 Spot Bond			2.39000	140.98088	2.39000	140.92159			24,425,800,000.00	10,220,000	1,223,705,000
Total R210 SPOT									24,425,800,000.00	10,220,000	1,223,705,000
Total For R210									24,425,800,000.00	10,220,000	1,223,705,000
R211 On 31/01/2017 Spot Bond			0.67000	120.55503	0.67000	120.50996			2,814,000,000.00	4,200,000	2,183,057,624
Total R211 SPOT									2,814,000,000.00	4,200,000	2,183,057,624
Total For R211									2,814,000,000.00	4,200,000	2,183,057,624
R212 On 31/01/2022 Spot Bond			2.02000	118.22706	2.02000	118.17851			1,009,061,154,500.00	499,535,225	1,612,141,475
Total R212 SPOT									1,009,061,154,500.00	499,535,225	1,612,141,475
Total For R212									1,009,061,154,500.00	499,535,225	1,612,141,475
R213 On 28/02/2031 Spot Bond			8.75000	86.03430	8.72500	86.21540			28,712,313,945,000.00	3,281,407,308	2,903,372,906
Total R213 SPOT									28,712,313,945,000.00	3,281,407,308	2,903,372,906
Total For R213									28,712,313,945,000.00	3,281,407,308	2,903,372,906
R214 On 28/02/2041 Spot Bond			6.50000	101.86705	6.50000	101.84943			23,190,899,316,000.00	3,567,830,664	5,391,553,790
Total R214 SPOT									23,190,899,316,000.00	3,567,830,664	5,391,553,790
Total For R214									23,190,899,316,000.00	3,567,830,664	5,391,553,790
R222C On 15/09/2012 Spot Bond			100.00000	79.69432	100.00000	79.52070			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 R222C SPOT										0.00	0	0
Total For R222C										0.00	0	0
R223C On 15/03/2013 Spot Bond			100.00000	54.31329	100.00000	54.19373				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	36.20886	100.00000	36.12916				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	24.13924	100.00000	24.08610				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	16.09283	100.00000	16.05740				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	10.72855	100.00000	10.70494				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	7.15237	100.00000	7.13662				0.00	0	0
Total R228C SPOT										0.00	0	0
Total For R228C										0.00	0	0
R229C On 15/03/2016 Spot Bond			100.00000	4.76824	100.00000	4.75775				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	3.17883	100.00000	3.17183				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R321C On 21/06/2012 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0
Total R321C SPOT										0.00	0	0
Total For R321C										0.00	0	0
R322C On 21/12/2012 Spot Bond			100.00000	65.64067	100.00000	65.49539				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	43.76045	100.00000	43.66360				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	29.17363	100.00000	29.10906				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 R324C SPOT										0.00	0	0
Total For R324C										0.00	0	0
R325C On 21/06/2014 Spot Bond			100.00000	19.44909	100.00000	19.40604				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	12.96606	100.00000	12.93736				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	8.64404	100.00000	8.62491				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	5.76269	100.00000	5.74994				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	3.84180	100.00000	3.83329				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	2.56120	100.00000	2.55553				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	1.70746	100.00000	1.70369				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			100.00000	1.13831	100.00000	1.13579				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	0.75887	100.00000	0.75719				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	0.50592	100.00000	0.50480				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	0.33728	100.00000	0.33653				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	0.22485	100.00000	0.22435				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 R336C SPOT									0.00	0	0
Total For R336C									0.00	0	0
R337C On 21/06/2020 Spot Bond			100.00000	0.14990	100.00000	0.14957			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	0.09993	100.00000	0.09971			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	0.06662	100.00000	0.06648			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	0.04442	100.00000	0.04432			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	0.02961	100.00000	0.02954			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	0.01974	100.00000	0.01970			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	0.01316	100.00000	0.01313			0.00	0	0
Total R343C SPOT									0.00	0	0
Total For R343C									0.00	0	0
R344C On 21/12/2023 Spot Bond			100.00000	0.00877	100.00000	0.00875			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	0.00585	100.00000	0.00584			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	0.00390	100.00000	0.00389			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	0.00260	100.00000	0.00259			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	0.00173	100.00000	0.00173			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 R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			100.00000	0.00116	100.00000	0.00115				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	0.00077	100.00000	0.00077				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	0.00051	100.00000	0.00051				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	0.00034	100.00000	0.00034				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	36.23780	100.00000	36.15001				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	37.96179	100.00000	37.86881				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	2.60871	100.00000	2.60233				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond			100.00000	9.22957	100.00000	9.20075				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSC0 On 06/09/2012 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
Total RCSC07 SPOT										0.00	0	0
Total For RCSC07										0.00	0	0
RCSC0 On 08/03/2013 Spot Bond			100.00000	82.31473	100.00000	80.70175				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	49.94792	100.00000	49.79198				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	49.65722	100.00000	49.49875				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 RCSC10 SPOT										0.00	0	0
Total For RCSC10										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond			100.00000	10.32871	100.00000	10.30369				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFC0 On 06/09/2012 Spot Bond			100.00000	83.66954	100.00000	83.48361				0.00	0	0
Total RDFC04 SPOT										0.00	0	0
Total For RDFC04										0.00	0	0
RES05 On 17/10/2012 Spot Bond			100.00000	91.45729	100.00000	91.22807				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	15.43518	100.00000	15.39738				0.00	0	0
Total RES06 SPOT										0.00	0	0
Total For RES06										0.00	0	0
RES09 On 14/08/2012 Spot Bond			100.00000	88.19119	100.00000	87.98466				0.00	0	0
Total RES09 SPOT										0.00	0	0
Total For RES09										0.00	0	0
RESB0 On 03/06/2014 Spot Bond			100.00000	21.53858	100.00000	21.48640				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	57.85291	100.00000	57.71276				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	61.50008	100.00000	61.40788				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	23.92684	100.00000	23.86888				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	13.19948	100.00000	13.17306				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	0.26967	100.00000	0.26902				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 RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond			100.00000	3.92420	100.00000	3.91470				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	3.92420	100.00000	3.91470				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RPG01 On 28/02/2014 Spot Bond			100.00000	28.46136	100.00000	28.39241				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	22.08883	100.00000	22.04510				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	14.08891	100.00000	14.05478				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	0.39163	100.00000	0.39070				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	80.21978	100.00000	80.04386				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	93.33333	100.00000	93.09463				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	2.66039	100.00000	2.65388				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	58.98240	100.00000	58.86434				0.00	0	0
Total RPP05U SPOT										0.00	0	0
Total For RPP05U										0.00	0	0
RW02 On 31/07/2012 Spot Bond			100.00000	94.35073	100.00000	94.12227				0.00	0	0
Total RW02 SPOT										0.00	0	0
Total For RW02										0.00	0	0
RW21 On 21/04/2021 Spot Bond			100.00000	11.30582	100.00000	11.28080				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 RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
SBC2 On 28/04/2016 Spot Bond			100.00000	6.83349	100.00000	6.82053			0.00	0	0
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBC3 On 06/09/2012 Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0
Total SBC3 SPOT									0.00	0	0
Total For SBC3									0.00	0	0
SBK10 On 19/11/2012 Spot Bond			100.00000	91.42393	100.00000	91.29407			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	13.76212	100.00000	13.73183			0.00	0	26,800,000
Total SBK12 SPOT									0.00	0	26,800,000
Total For SBK12									0.00	0	26,800,000
SBK13 On 24/11/2016 Spot Bond			100.00000	10.36652	100.00000	10.34141			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	107.57048	8.00000	107.54744			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond			100.00000	8.65102	100.00000	8.62983			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	7.68918	100.00000	7.67055			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			100.00000	18.39559	100.00000	18.35510		34,000,000,000.00		340,000	17,840,000
Total SBK7 SPOT								34,000,000,000.00		340,000	17,840,000
Total For SBK7								34,000,000,000.00		340,000	17,840,000
SBK8 On 10/04/2013 Spot Bond			100.00000	56.59032	100.00000	56.46508		0.00		0	2,400,000
Total SBK8 SPOT								0.00		0	2,400,000
Total For SBK8								0.00		0	2,400,000
SBK9 On 10/04/2018 Spot Bond			100.00000	10.51655	100.00000	10.49328		84,000,000,000.00		840,000	7,740,000
Total SBK9 SPOT								84,000,000,000.00		840,000	7,740,000
Total For SBK9								84,000,000,000.00		840,000	7,740,000
SBK11 On 09/04/2014 Spot Bond			5.75000	120.19378	5.75000	120.13242		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 SBKI11 SPOT										0.00	0	0
Total For SBKI11										0.00	0	0
SBN18 On 14/09/2013 Spot Bond			100.00000	38.95188	100.00000	38.86613				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	54.45358	100.00000	54.33307				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	22.68446	100.00000	22.63453				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	22.68446	100.00000	22.63453				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	22.68446	100.00000	22.63453				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	56.54868	100.00000	56.42419				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	11.37816	100.00000	11.35312				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	22.68446	100.00000	22.63453				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	22.68446	100.00000	22.63453				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	56.57899	100.00000	56.45376				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	56.57899	100.00000	56.45376				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	9.70577	100.00000	9.68225				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 SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN49 On 02/06/2014 Spot Bond			100.00000	21.59088	100.00000	21.53858				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	16.41495	100.00000	16.37518				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	2.68662	100.00000	2.68004				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	39.09543	100.00000	38.99968				0.00	0	0
Total SBN52 SPOT										0.00	0	0
Total For SBN52										0.00	0	0
SBR001 On 05/11/2013 Spot Bond			100.00000	40.45875	100.00000	40.36073				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	11.97713	100.00000	11.95077				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	28.73744	100.00000	28.66782				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	11.39320	100.00000	11.36529				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	0.46316	100.00000	0.46204				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	0.46204	100.00000	0.46092				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	10.03859	100.00000	10.01637				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	100.80258	10.05000	100.77572				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 SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond			100.00000	0.00072	100.00000	0.00072			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	9.28747	100.00000	9.25847			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	1.65297	100.00000	1.64781			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	0.29419	100.00000	0.29327			0.00	0	800,000,000
Total SBS24 SPOT									0.00	0	800,000,000
Total For SBS24									0.00	0	800,000,000
SBS25 On 24/05/2019 Spot Bond			8.00000	104.74150	8.00000	104.73017			0.00	0	2,308,000
Total SBS25 SPOT									0.00	0	2,308,000
Total For SBS25									0.00	0	2,308,000
SBS3 On 25/05/2026 Spot Bond			100.00000	8.57061	100.00000	8.55174			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	9.21148	100.00000	9.19120		6,800,000,000.00		68,000	34,000
Total SBS4 SPOT								6,800,000,000.00		68,000	34,000
Total For SBS4								6,800,000,000.00		68,000	34,000
SBS7 On 26/03/2013 Spot Bond			100.00000	60.30511	100.00000	60.17237		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	19.55798	100.00000	19.51446		0.00		0	2,700,000
Total SBS9 SPOT								0.00		0	2,700,000
Total For SBS9								0.00		0	2,700,000
SBSI10 On 03/07/2013 Spot Bond			100.00000	53.76677	100.00000	53.62804		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	5.59452	100.00000	5.58214		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	5.66127	100.00000	5.64868		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 SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	12.58194	100.00000	12.55146			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	65.85022	100.00000	65.72529			0.00	0	0
Total SCM220 SPOT									0.00	0	0
Total For SCM220									0.00	0	0
SCM22 On 19/06/2012 Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0
Total SCM225 SPOT									0.00	0	0
Total For SCM225									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	1.79708	100.00000	1.79272			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	0.04453	100.00000	0.04440			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	101.93357	6.50000	101.92163			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	9.51638	100.00000	9.49332			0.00	0	49,000,000
Total SHS01 SPOT									0.00	0	49,000,000
Total For SHS01									0.00	0	49,000,000
SLI1 On 15/08/2013 Spot Bond			100.00000	47.48150	100.00000	47.37584			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	15.66536	100.00000	15.63049		340,000,000,000.00		3,400,000	8,900,000
Total SLI2 SPOT								340,000,000,000.00		3,400,000	8,900,000
Total For SLI2								340,000,000,000.00		3,400,000	8,900,000
SMF1 On 27/06/2013 Spot Bond			100.00000	52.76152	100.00000	52.64475			0.00	0	74,000
Total SMF1 SPOT									0.00	0	74,000
Total For SMF1									0.00	0	74,000
SMF3 On 30/06/2012 Spot Bond			100.00000	107.42113	100.00000	107.13992			0.00	0	0
Total SMF3 SPOT									0.00	0	0
Total For SMF3									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			100.00000	11.37816	100.00000	11.35312			0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SNT01 SPOT										0.00	0	10,000,000
Total For SNT01										0.00	0	10,000,000
SPDA1 On 21/08/2014 Spot Bond			100.00000	14.22626	100.00000	14.19180				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	2.38677	100.00000	2.38099				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	5.82708	100.00000	5.81296				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	0.97762	100.00000	0.97525				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	17.42220	100.00000	17.38365				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	10.31652	100.00000	10.28396				0.00	0	0
Total SSA02 SPOT										0.00	0	0
Total For SSA02										0.00	0	0
SSN00 On 01/03/2017 Spot Bond			100.00000	1.48732	100.00000	1.48371				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond			100.00000	1.74976	100.00000	1.74552				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond			100.00000	1.80732	100.00000	1.80162				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			100.00000	7.73219	100.00000	7.71225				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			6.75000	100.86767	6.75000	100.84474				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 21/12/2014 Spot Bond			100.00000	17.16608	100.00000	17.03313				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 SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN00:On 15/01/2020 Spot Bond			7.25000	101.21958	7.25000	101.14293				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SYN83:On 25/08/2012 Spot Bond			100.00000	83.52403	100.00000	83.33333				0.00	0	0
Total SYN833 SPOT										0.00	0	0
Total For SYN833										0.00	0	0
SYN86:On 25/11/2012 Spot Bond			100.00000	68.99811	100.00000	68.86792				0.00	0	0
Total SYN860 SPOT										0.00	0	0
Total For SYN860										0.00	0	0
SYN88:On 27/02/2013 Spot Bond			100.00000	61.26567	100.00000	61.14943				0.00	0	0
Total SYN882 SPOT										0.00	0	0
Total For SYN882										0.00	0	0
SYN90:On 18/06/2012 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
Total SYN906 SPOT										0.00	0	0
Total For SYN906										0.00	0	0
SYN90:On 18/06/2012 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
Total SYN907 SPOT										0.00	0	0
Total For SYN907										0.00	0	0
SYN90:On 03/07/2012 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0
Total SYN908 SPOT										0.00	0	0
Total For SYN908										0.00	0	0
SYN91:On 17/07/2012 Spot Bond			100.00000	91.70854	100.00000	91.47870				0.00	0	0
Total SYN910 SPOT										0.00	0	0
Total For SYN910										0.00	0	0
SYN91:On 19/07/2012 Spot Bond			100.00000	91.25000	100.00000	91.02244				0.00	0	0
Total SYN911 SPOT										0.00	0	0
Total For SYN911										0.00	0	0
SYN91:On 19/07/2012 Spot Bond			100.00000	91.25000	100.00000	91.02244				0.00	0	0
Total SYN913 SPOT										0.00	0	0
Total For SYN913										0.00	0	0
SYN91:On 01/08/2012 Spot Bond			100.00000	88.37772	100.00000	88.16425				0.00	0	0
Total SYN915 SPOT										0.00	0	0
Total For SYN915										0.00	0	0
SYN91:On 03/08/2012 Spot Bond			100.00000	87.95181	100.00000	87.74038				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 SYN916 SPOT										0.00	0	0
Total For SYN916										0.00	0	0
SYN916 On 13/08/2012 Spot Bond			100.00000	85.88235	100.00000	85.68075				0.00	0	0
Total SYN917 SPOT										0.00	0	0
Total For SYN917										0.00	0	0
SYN917 On 14/08/2012 Spot Bond			100.00000	85.68075	100.00000	85.48009				0.00	0	0
Total SYN918 SPOT										0.00	0	0
Total For SYN918										0.00	0	0
SYN918 On 16/08/2012 Spot Bond			100.00000	85.28037	100.00000	85.08159				0.00	0	0
Total SYN919 SPOT										0.00	0	0
Total For SYN919										0.00	0	0
SYN919 On 16/08/2012 Spot Bond			100.00000	85.28037	100.00000	85.08159				0.00	0	0
Total SYN920 SPOT										0.00	0	0
Total For SYN920										0.00	0	0
SYN920 On 22/06/2012 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total SYN921 SPOT										0.00	0	0
Total For SYN921										0.00	0	0
SYN921 On 20/08/2012 Spot Bond			100.00000	84.49074	100.00000	84.29561				0.00	0	0
Total SYN922 SPOT										0.00	0	0
Total For SYN922										0.00	0	0
SYN922 On 21/08/2012 Spot Bond			100.00000	84.29561	100.00000	84.10138				0.00	0	0
Total SYN923 SPOT										0.00	0	0
Total For SYN923										0.00	0	0
SYN923 On 22/08/2012 Spot Bond			100.00000	84.10138	100.00000	83.90805				0.00	0	0
Total SYN924 SPOT										0.00	0	0
Total For SYN924										0.00	0	0
SYN924 On 23/08/2012 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
Total SYN925 SPOT										0.00	0	0
Total For SYN925										0.00	0	0
SYN925 On 27/08/2012 Spot Bond			100.00000	83.14351	100.00000	82.95455				0.00	0	0
Total SYN926 SPOT										0.00	0	0
Total For SYN926										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			100.00000	20.80670	100.00000	20.76066				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	10.62891	100.00000	10.60538				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 SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	31.50212	100.00000	31.43202				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	31.68251	100.00000	31.61278				0.00	0	0
Total TFS06 SPOT										0.00	0	0
Total For TFS06										0.00	0	0
TFS73 On 11/02/2013 Spot Bond			6.27500	100.59520	6.27500	100.57818				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	63.35548	100.00000	63.20031				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	62.43017	100.00000	62.27727				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	6.16911	100.00000	6.15400				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	105.69946	8.00000	105.67668				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	100.15227	6.27000	100.13533				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	28.32306	100.00000	28.26699				0.00	0	0
Total TFS93 SPOT										0.00	0	0
Total For TFS93										0.00	0	0
TFS94 On 14/06/2012 Spot Bond			100.00000	66.66667	100.00000	99.72678				0.00	0	0
Total TFS94 SPOT										0.00	0	0
Total For TFS94										0.00	0	0
TFS95 On 25/07/2012 Spot Bond			100.00000	89.90148	100.00000	89.68059				0.00	0	0
Total TFS95 SPOT										0.00	0	0
Total For TFS95										0.00	0	0
TFS96 On 08/08/2012 Spot Bond			100.00000	86.90476	100.00000	86.69834				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 TFS96 SPOT										0.00	0	0
Total For TFS96										0.00	0	0
TFS97 On 14/11/2013 Spot Bond			100.00000	39.58375	100.00000	39.46016				0.00	0	0
Total TFS97 SPOT										0.00	0	0
Total For TFS97										0.00	0	0
TH7A2 On 18/10/2012 Spot Bond			100.00000	92.85887	100.00000	92.62614				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	2.58959	100.00000	2.58325				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	92.79028	100.00000	92.55772				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	93.71171	100.00000	93.47684				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	92.98463	100.00000	92.75158				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	93.23613	100.00000	93.00245				0.00	0	0
Total THE7C SPOT										0.00	0	0
Total For THE7C										0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	7.27957	100.00000	7.26174				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	7.79707	100.00000	7.77798				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	8.14207	100.00000	8.12214				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	8.83208	100.00000	8.81045				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	9.29209	100.00000	9.26933				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 THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond			100.00000	14.16814	100.00000	14.13343				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	10.21672	100.00000	10.19169				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	4.04624	100.00000	4.03633				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	2.58959	100.00000	2.58325				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	2.58959	100.00000	2.58325				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	2.58959	100.00000	2.58325				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	2.58959	100.00000	2.58325				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		100.00000	0.00000				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	2.58959	100.00000	2.58325				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 THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond			100.00000	2.58959	100.00000	2.58325			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C:On 18/07/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C:On 18/07/2016 Spot Bond			100.00000	2.58959	100.00000	2.58325			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	2.58959	100.00000	2.58325			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		100.00000	0.00000			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	2.58959	100.00000	2.58325			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	29.82254	100.00000	29.63826			0.00	0	0
Total TL13 SPOT									0.00	0	0
Total For TL13									0.00	0	0
TL15 On 29/04/2015 Spot Bond			100.00000	21.74111	100.00000	21.69299			0.00	0	3,100,000
Total TL15 SPOT									0.00	0	3,100,000
Total For TL15									0.00	0	3,100,000
TL20 On 22/02/2020 Spot Bond			6.00000	101.81529	6.00000	101.79909			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	11.02731	100.00000	11.00303		40,000,000,000.00		400,000	1,010,600,000
Total TN17 SPOT								40,000,000,000.00		400,000	1,010,600,000
Total For TN17								40,000,000,000.00		400,000	1,010,600,000
TN20 On 17/09/2020 Spot Bond			100.00000	12.88560	100.00000	12.85725		20,086,900,000.00		200,869	267,300,869
Total TN20 SPOT								20,086,900,000.00		200,869	267,300,869
Total For TN20								20,086,900,000.00		200,869	267,300,869
TN23 On 06/11/2023 Spot Bond			100.00000	11.77787	100.00000	11.75195		88,100,000.00		881	149,000,881

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 TN23 SPOT									88,100,000.00	881	149,000,881
Total For TN23									88,100,000.00	881	149,000,881
TN25 On 19/08/2025 Spot Bond			100.00000	12.30355	100.00000	12.27617			0.00	0	166,000,000
Total TN25 SPOT									0.00	0	166,000,000
Total For TN25									0.00	0	166,000,000
TN27 On 14/11/2027 Spot Bond			100.00000	9.52956	100.00000	9.50859			200,000,000,000.00	2,000,000	21,400,000
Total TN27 SPOT									200,000,000,000.00	2,000,000	21,400,000
Total For TN27									200,000,000,000.00	2,000,000	21,400,000
TR30 On 31/12/2099 Spot Bond			10.00000	100.38803	10.00000	100.36026			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	100.37835	9.75000	100.35128			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	10.38060	100.00000	10.35293			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TSP121 On 02/09/2012 Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0
Total TSP121 SPOT									0.00	0	0
Total For TSP121									0.00	0	0
TSP124 On 26/07/2012 Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0
Total TSP124 SPOT									0.00	0	0
Total For TSP124									0.00	0	0
TSP125 On 23/08/2012 Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0
Total TSP125 SPOT									0.00	0	0
Total For TSP125									0.00	0	0
TSP127 On 10/08/2012 Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0
Total TSP127 SPOT									0.00	0	0
Total For TSP127									0.00	0	0
TSP128 On 07/02/2013 Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0
Total TSP128 SPOT									0.00	0	0
Total For TSP128									0.00	0	0
TSP129 On 07/03/2013 Spot Bond			100.00000	60.34194	100.00000	60.22745			0.00	0	0
Total TSP129 SPOT									0.00	0	0
Total For TSP129									0.00	0	0
TSP130 On 18/10/2012 Spot Bond			100.00000	74.33809	100.00000	74.18699			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 TSP130 SPOT										0.00	0	0
Total For TSP130										0.00	0	0
TSP131 On 03/05/2013 Spot Bond			100.00000	54.15132	100.00000	54.04859				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	68.48030	100.00000	68.35206				0.00	0	0
Total TSP132 SPOT										0.00	0	0
Total For TSP132										0.00	0	0
UG21 On 02/03/2021 Spot Bond			100.00000	13.53192	100.00000	13.50213				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	73.17033	100.00000	73.03122				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	30.69933	100.00000	30.62414				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	12.69728	100.00000	12.66619				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	19.48403	100.00000	19.43631				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	13.83691	100.00000	13.80645				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	88.52275	100.00000	88.31348				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	41.11077	100.00000	41.01118				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	88.55000	100.00000	88.34066				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	41.28368	100.00000	41.18783				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 VIP1B3 SPOT									0.00	0	0
Total For VIP1B3									0.00	0	0
VIP1C2 On 07/11/2012 Spot Bond			100.00000	88.64811	100.00000	88.43854			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	41.55312	100.00000	41.45245			0.00	0	0
Total VIP1C3 SPOT									0.00	0	0
Total For VIP1C3									0.00	0	0
VKE01 On 08/05/2015 Spot Bond			100.00000	9.73347	100.00000	9.70308			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	4.10631	100.00000	4.09349			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	1.73235	100.00000	1.72694			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	61.14943	100.00000	61.03342			0.00	0	0
Total VOD002 SPOT									0.00	0	0
Total For VOD002									0.00	0	0
VOD00 On 28/08/2012 Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0
Total VOD004 SPOT									0.00	0	0
Total For VOD004									0.00	0	0
VOYT0 On 09/09/2015 Spot Bond			100.00000	10.60117	100.00000	10.58111			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	16.44893	100.00000	16.41272		67,700,000.00	677	60,532,104	
Total WS04 SPOT								67,700,000.00	677	60,532,104	
Total For WS04								67,700,000.00	677	60,532,104	
WS05 On 01/08/2018 Spot Bond			100.00000	13.61040	100.00000	13.57528		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	17.63753	100.00000	17.59871		0.00	0	14,000,000	
Total WSP1 SPOT								0.00	0	14,000,000	
Total For WSP1								0.00	0	14,000,000	
WSP2 On 28/05/2017 Spot Bond			100.00000	10.98187	100.00000	10.95769		0.00	0	29,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP2 SPOT										0.00	0	29,000,000
Total For WSP2										0.00	0	29,000,000
WSP3 On 28/05/2019 Spot Bond			100.00000	9.66717	100.00000	9.64589				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	9.48738	100.00000	9.46649				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			100.00000	9.40747	100.00000	9.38676				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	37.46050	100.00000	37.37849				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	30.56312	100.00000	30.49548				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	8.47173	100.00000	8.45287				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	23.32403	100.00000	23.27240				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	19.06138	100.00000	19.01896				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	6.62593	100.00000	6.61127				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	13.61128	100.00000	13.58132				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	8.45287	100.00000	8.43406				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	0.27000	100.00000	0.26941				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 Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	9.80916	100.00000	9.79060				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	5.15312	100.00000	5.14299				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										761,837,367,087,510.00	104,019,815,467	100,893,278,932
Total for SPOT :										761,837,367,087,510.00	104,019,815,467	100,893,278,932
Total Futures										761 837 392 848 826.00	104,019,817,668	100,893,611,350
Total Options										0.00	0	147,462
Grand Total:										761,837,392,848,826.00	104,019,817,668	100,893,758,812