



Interest Rates Daily MTM Report

Daily summary for: 10/05/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES18 Future							0.00	0	0
Total For ES18							0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES23 Future							0.00	0	0
Total For ES23							0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES26 Future							0.00	0	0
Total For ES26							0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES33 Future							0.00	0	0
Total For ES33							0.00	0	0
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0
Total R155 Future							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157 Future							0.00	0	0
Total For R157							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R201 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R157/R201							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R206 Future							0.00	0	0
Total For R157/R206							0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186 Future							0.00	0	0
Total For R186							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R157 Future							0.00	0	0
Total For R186/R157							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R207 Future							0.00	0	0
Total For R186/R207							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R208 Future							0.00	0	0
Total For R186/R208							0.00	0	0
R189 On 01/04/2013 Price Contribution			100.00000	100.00000			0.00	0	0
Total R189 Future							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total R197 Future							0.00	0	0
Total For R197							0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201 Future							0.00	0	0
Total For R201							0.00	0	0
R201/F On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201/R206 Future							0.00	0	0
Total For R201/R206							0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total R202 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202							0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203 Future							0.00	0	0
Total For R203							0.00	0	0
R203/F On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203/R157 Future							0.00	0	0
Total For R203/R157							0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204 Future							0.00	0	0
Total For R204							0.00	0	0
R204/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204/R157 Future							0.00	0	0
Total For R204/R157							0.00	0	0
R204/F On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204/R203 Future							0.00	0	0
Total For R204/R203							0.00	0	0
R206 On 15/01/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R206 Future							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207 Future							0.00	0	0
Total For R207							0.00	0	0
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207/R157 Future							0.00	0	0
Total For R207/R157							0.00	0	0
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207/R203 Future							0.00	0	0
Total For R207/R203							0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R157 Future							0.00	0	0
Total For R208/R157							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R204 Future							0.00	0	0
Total For R208/R204							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R207 Future							0.00	0	0
Total For R208/R207							0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000			0.00	0	0
Total R209 Future							0.00	0	0
Total For R209							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R157 Future							0.00	0	0
Total For R209/R157							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R186 Future							0.00	0	0
Total For R209/R186							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R204 Future							0.00	0	0
Total For R209/R204							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R208 Future							0.00	0	0
Total For R209/R208							0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000			0.00	0	0
Total R210 Future							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R211 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211							0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
Total R212 Future							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213 Future							0.00	0	0
Total For R213							0.00	0	0
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213/R186 Future							0.00	0	0
Total For R213/R186							0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214 Future							0.00	0	0
Total For R214							0.00	0	0
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future							0.00	0	0
Total For R214/R209							0.00	0	0
Total for Price Contribution							0.00	0	0
R157 On 05/05/2011 Bond Future			7.65000	7.61600		3.25	0.00	0	0
R157 On 04/08/2011 Bond Future			7.66800	7.67500		3.75	62,795,035.00	500	3,760
R157 On 03/11/2011 Bond Future			7.79500	7.80200		3.75	0.00	0	3,684
R157 On 02/02/2012 Bond Future			7.93500	7.94200		3.75	0.00	0	0
R157 On 03/05/2012 Bond Future			8.09600	8.10500		3.75	0.00	0	0
Total R157 Future							62,795,035.00	500	7,444
R157 On 04/08/2011 Bond Future	7.50	Call		604.00000	610,000	3.69	0.00	0	1,000
R157 On 04/08/2011 Bond Future	7.50	Put		1,287.00000	1,266,000	3.69	0.00	0	0
R157 On 04/08/2011 Bond Future	7.55	Call		684.00000	691,000	3.70	0.00	0	0
R157 On 04/08/2011 Bond Future	7.55	Put		1,171.00000	1,151,000	3.70	0.00	0	0
R157 On 04/08/2011 Bond Future	7.45	Call		530.00000	535,000	3.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Put		1,409.00000	1,387,000	3.68	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,118.00000	2,093,000	3.62	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		253.00000	255,000	3.62	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,063.00000	1,043,000	3.71	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		771.00000	778,000	3.71	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,182.00000	1,193,000	3.77	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		697.00000	681,000	3.77	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		2,277.00000	2,295,000	3.89	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		257.00000	248,000	3.89	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		2,249.00000	2,264,000	3.83	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		628.00000	618,000	3.83	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,379.00000	2,394,000	3.85	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		579.00000	569,000	3.85	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		2,122.00000	2,136,000	3.81	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		681.00000	669,000	3.81	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,708.00000	2,722,000	3.83	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		827.00000	817,000	3.83	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,828.00000	2,842,000	3.85	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		780.00000	770,000	3.85	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,591.00000	2,604,000	3.81	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		877.00000	866,000	3.81	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Call		1,981.00000	1,994,000	3.75	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		1,523.00000	1,508,000	3.75	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		2,074.00000	2,087,000	3.77	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		1,459.00000	1,443,000	3.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.20	Call		1,891.00000	1,904,000	3.74	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		1,591.00000	1,575,000	3.74	0.00	0	0
Total R157 Option										0.00	0	4,520
Total For R157										62,795,035.00	500	11,964
R186	On	05/05/2011	Bond Future			8.67000	8.62600		8.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.58700	8.62400		11.00	176,352,795.00	1,500	20,446
R186	On	03/11/2011	Bond Future			8.66300	8.70100		11.00	0.00	0	13,791
R186	On	02/02/2012	Bond Future			8.73900	8.77900		11.75	0.00	0	2,500
R186	On	03/05/2012	Bond Future			8.82000	8.86100		11.25	0.00	0	0
Total R186 Future										176,352,795.00	1,500	36,737
R186	On	04/08/2011	Bond Future	8.25	Call		1,087.00000	1,180,000	10.70	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,676.00000	4,421,000	10.70	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,234.00000	1,335,000	10.73	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,334.00000	4,087,000	10.73	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		956.00000	1,039,000	10.68	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,037.00000	4,772,000	10.68	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		4,006.00000	3,769,000	10.76	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,392.00000	1,503,000	10.76	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		2,158.00000	1,993,000	10.97	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,868.00000	3,051,000	10.97	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		4,293.00000	4,525,000	11.15	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		1,291.00000	1,175,000	11.15	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		9,688.00000	10,009,000	11.73	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		200.00000	173,000	11.73	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		5,180.00000	5,394,000	11.20	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		2,471.00000	2,334,000	11.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.05	Call		5,462.00000	5,683,000	11.23	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		2,309.00000	2,179,000	11.23	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,903.00000	5,111,000	11.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		2,641.00000	2,498,000	11.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		3,418.00000	3,247,000	11.00	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		3,868.00000	4,048,000	11.00	0.00	0	5,600
R186	On	02/02/2012	Bond Future	9.00	Call		5,661.00000	5,868,000	11.75	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		3,686.00000	3,530,000	11.75	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,921.00000	6,133,000	11.79	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		3,506.00000	3,355,000	11.79	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		5,408.00000	5,609,000	11.72	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		3,875.00000	3,714,000	11.72	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		5,832.00000	6,031,000	11.25	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		4,607.00000	4,441,000	11.25	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		6,085.00000	6,289,000	11.31	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		4,424.00000	4,263,000	11.31	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		5,589.00000	5,783,000	11.21	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		4,803.00000	4,632,000	11.21	0.00	0	0
Total R186 Option										0.00	0	7,200
Total For R186										176,352,795.00	1,500	43,937
R189	On	05/05/2011	Bond Future			209.01649	209.01814			0.00	0	0
R189	On	04/08/2011	Bond Future			212.35868	212.33728			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Call		337.00000	359,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Call		287.00000	309,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Call		387.00000	409,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	05/05/2011	Bond Future			232.96281	232.96457			0.00	0	0
R197	On	04/08/2011	Bond Future			232.10495	231.84927			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Call		349.00000	605,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Call		299.00000	555,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Call		399.00000	655,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	05/05/2011	Bond Future			7.24000	7.21100		2.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.24100	7.24300		3.25	0.00	0	170
R201	On	03/11/2011	Bond Future			7.34500	7.34600		3.00	107,184.97	1	317
R201	On	02/02/2012	Bond Future			7.45600	7.45700		3.25	0.00	0	0
R201	On	03/05/2012	Bond Future			7.59500	7.59700		3.00	0.00	0	0
Total R201 Future										107,184.97	1	487
R201	On	04/08/2011	Bond Future	7.25	Call		668.00000	667,000	3.20	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		647.00000	640,000	3.20	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		748.00000	748,000	3.21	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		576.00000	570,000	3.21	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		592.00000	591,000	3.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.20	Put		722.00000	715,000	3.18	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		2,107.00000	2,107,000	3.14	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		290.00000	287,000	3.14	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		2,218.00000	2,219,000	3.15	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		264.00000	262,000	3.15	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,998.00000	1,998,000	3.13	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		319.00000	316,000	3.13	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,501.00000	2,502,000	3.47	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		469.00000	467,000	3.47	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,600.00000	2,600,000	3.48	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		442.00000	439,000	3.48	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,404.00000	2,404,000	3.45	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		499.00000	496,000	3.45	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		1,448.00000	1,448,000	3.00	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		1,085.00000	1,080,000	3.00	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		1,521.00000	1,522,000	3.02	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		1,040.00000	1,036,000	3.02	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		1,377.00000	1,377,000	2.98	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		1,132.00000	1,128,000	2.98	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										107,184.97	1	487
R202	On	05/05/2011	Bond Future			2.68000	0.32600			0.00	0	0
R202	On	04/08/2011	Bond Future			0.16000	0.24500			0.00	0	10,088
R202	On	03/11/2011	Bond Future			0.07600	0.16200			0.00	0	400
Total R202 Future										0.00	0	10,488
R202	On	04/08/2011	Bond Future	1.00	Call		20,678.00000	23,214,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Call		21,937.00000	24,473,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Call		19,405.00000	21,941,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Call		9,691.00000	12,266,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Call		11,069.00000	13,643,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Call		8,299.00000	10,874,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,488
R203	On	05/05/2011	Bond Future			8.24000	8.19600		5.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.24000	8.26700		5.75	0.00	0	824
R203	On	03/11/2011	Bond Future			8.35400	8.38400		6.00	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.47700	8.50800		6.25	0.00	0	0
R203	On	03/05/2012	Bond Future			8.61200	8.64400		6.00	0.00	0	0
Total R203 Future										0.00	0	2,457
R203	On	04/08/2011	Bond Future	8.00	Call		619.00000	656,000	5.65	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,888.00000	1,797,000	5.65	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		704.00000	745,000	5.67	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,734.00000	1,647,000	5.67	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		541.00000	575,000	5.63	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,049.00000	1,956,000	5.63	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,952.00000	2,024,000	6.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.50	Put		1,428.00000	1,363,000	6.00	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,083.00000	2,158,000	6.03	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,334.00000	1,272,000	6.03	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,827.00000	1,896,000	5.98	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,528.00000	1,461,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,783.00000	2,858,000	6.38	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		1,736.00000	1,676,000	6.38	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,914.00000	2,992,000	6.41	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		1,653.00000	1,595,000	6.41	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,654.00000	2,728,000	6.35	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		1,822.00000	1,761,000	6.35	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		2,588.00000	2,657,000	6.00	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		2,147.00000	2,082,000	6.00	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		2,712.00000	2,783,000	6.04	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		2,064.00000	2,001,000	6.04	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		2,468.00000	2,536,000	5.97	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		2,235.00000	2,169,000	5.97	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,457
R204	On	05/05/2011	Bond Future			8.39000	8.34600		5.50	0.00	0	0
R204	On	04/08/2011	Bond Future			8.36800	8.40100		7.00	0.00	0	0
R204	On	03/11/2011	Bond Future			8.47300	8.50700		7.00	0.00	0	2,134
R204	On	02/02/2012	Bond Future			8.58000	8.61600		7.25	0.00	0	0
R204	On	03/05/2012	Bond Future			8.70000	8.73700		7.00	0.00	0	0
Total R204 Future										0.00	0	2,134
R204	On	04/08/2011	Bond Future	8.00	Call		509.00000	551,000	6.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	8.00	Put		2,679.00000	2,545,000	6.78	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		585.00000	631,000	6.80	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,481.00000	2,351,000	6.80	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		442.00000	479,000	6.77	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,887.00000	2,747,000	6.77	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,668.00000	2,771,000	7.14	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		1,421.00000	1,348,000	7.14	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,827.00000	2,934,000	7.16	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,326.00000	1,257,000	7.16	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,513.00000	2,612,000	7.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,521.00000	1,444,000	7.11	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,520.00000	3,631,000	7.40	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		1,622.00000	1,552,000	7.40	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,679.00000	3,793,000	7.42	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		1,537.00000	1,471,000	7.42	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,363.00000	3,472,000	7.37	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		1,709.00000	1,638,000	7.37	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		2,786.00000	2,876,000	7.00	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		2,723.00000	2,634,000	7.00	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		2,922.00000	3,014,000	7.04	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		2,618.00000	2,531,000	7.04	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		2,656.00000	2,743,000	6.97	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		2,835.00000	2,743,000	6.97	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,134

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future			6.94500	6.91600		2.00	0.00	0	0
R206	On	04/08/2011	Bond Future			6.96600	6.95600		2.25	0.00	0	9,798
R206	On	03/11/2011	Bond Future			7.06700	7.05600		2.25	0.00	0	0
R206	On	02/02/2012	Bond Future			7.18300	7.17000		2.25	0.00	0	0
R206	On	03/05/2012	Bond Future			7.35100	7.33600		2.00	0.00	0	0
Total R206 Future										0.00	0	9,798
R206	On	04/08/2011	Bond Future	7.00	Call		496.00000	482,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		398.00000	407,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		559.00000	544,000	2.26	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		351.00000	358,000	2.26	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		436.00000	423,000	2.23	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		449.00000	458,000	2.23	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,573.00000	1,554,000	2.34	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		193.00000	196,000	2.34	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,655.00000	1,636,000	2.36	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		177.00000	180,000	2.36	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,494.00000	1,475,000	2.33	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		213.00000	216,000	2.33	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,756.00000	1,737,000	2.39	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		287.00000	291,000	2.39	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,826.00000	1,807,000	2.40	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		270.00000	274,000	2.40	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,687.00000	1,669,000	2.38	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		306.00000	311,000	2.38	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		946.00000	932,000	2.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Put		690.00000	699,000	2.00	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		995.00000	981,000	2.01	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		661.00000	670,000	2.01	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		899.00000	885,000	1.99	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		721.00000	730,000	1.99	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	9,798
R207	On	05/05/2011	Bond Future			8.44000	8.40100		6.50	0.00	0	0
R207	On	04/08/2011	Bond Future			8.40600	8.44900		7.75	0.00	0	5,725
R207	On	03/11/2011	Bond Future			8.49700	8.54200		7.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.59300	8.64000		8.50	0.00	0	0
R207	On	03/05/2012	Bond Future			8.70000	8.74900		8.00	0.00	0	0
Total R207 Future										0.00	0	6,325
R207	On	04/08/2011	Bond Future	8.25	Call		900.00000	989,000	7.63	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,038.00000	1,882,000	7.63	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,014.00000	1,110,000	7.65	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		1,864.00000	1,716,000	7.65	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		795.00000	876,000	7.61	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,221.00000	2,058,000	7.61	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,655.00000	2,801,000	7.75	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		1,514.00000	1,411,000	7.75	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,822.00000	2,973,000	7.78	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		1,410.00000	1,312,000	7.78	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,493.00000	2,634,000	7.73	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		1,625.00000	1,517,000	7.73	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,778.00000	3,933,000	8.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.00	Put		1,868.00000	1,770,000	8.66	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,945.00000	4,104,000	8.69	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		1,774.00000	1,680,000	8.69	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,614.00000	3,765,000	8.63	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		1,966.00000	1,864,000	8.63	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		2,981.00000	3,111,000	8.00	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		2,976.00000	2,849,000	8.00	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		3,126.00000	3,260,000	8.05	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		2,860.00000	2,738,000	8.05	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		2,842.00000	2,968,000	7.96	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		3,098.00000	2,968,000	7.96	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	6,325
R208	On	05/05/2011	Bond Future			8.50000	8.45600		7.25	0.00	0	0
R208	On	04/08/2011	Bond Future			8.44000	8.49300		8.50	0.00	0	100
R208	On	03/11/2011	Bond Future			8.52600	8.58100		9.00	0.00	0	5,999
R208	On	02/02/2012	Bond Future			8.61300	8.67000		9.25	0.00	0	0
R208	On	03/05/2012	Bond Future			8.70800	8.76700		9.00	0.00	0	0
Total R208 Future										0.00	0	6,099
R208	On	04/08/2011	Bond Future	8.25	Call		870.00000	980,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,347.00000	2,137,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		983.00000	1,103,000	8.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,153.00000	1,954,000	8.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		765.00000	866,000	8.32	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,550.00000	2,331,000	8.32	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,748.00000	2,935,000	9.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.75	Put		1,762.00000	1,625,000	9.00	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,922.00000	3,115,000	9.04	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		1,647.00000	1,516,000	9.04	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,581.00000	2,761,000	8.97	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		1,885.00000	1,741,000	8.97	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,926.00000	4,126,000	9.45	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,057.00000	1,929,000	9.45	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		4,103.00000	4,308,000	9.49	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		1,955.00000	1,832,000	9.49	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,752.00000	3,947,000	9.41	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		2,163.00000	2,030,000	9.41	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		3,919.00000	4,109,000	9.30	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		2,626.00000	2,484,000	9.30	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		4,090.00000	4,285,000	9.35	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		2,522.00000	2,386,000	9.35	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		3,750.00000	3,936,000	9.24	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		2,732.00000	2,587,000	9.24	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,099
R209	On	05/05/2011	Bond Future			8.84000	8.78600		12.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.80300	8.83000		14.00	0.00	0	0
R209	On	03/11/2011	Bond Future			8.86600	8.89300		14.75	0.00	0	1,318
R209	On	02/02/2012	Bond Future			8.92800	8.95600		15.00	0.00	0	0
R209	On	03/05/2012	Bond Future			8.99300	9.02200		15.00	0.00	0	0
Total R209 Future										0.00	0	1,318
R209	On	04/08/2011	Bond Future	8.50	Call		1,011.00000	1,069,000	13.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.50	Put		3,688.00000	3,532,000	13.73	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,142.00000	1,206,000	13.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,403.00000	3,254,000	13.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		891.00000	943,000	13.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,987.00000	3,825,000	13.71	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		9,113.00000	9,315,000	15.14	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		98.00000	87,000	15.14	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,506.00000	2,596,000	14.53	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		3,633.00000	3,513,000	14.53	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,687.00000	2,781,000	14.57	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,417.00000	3,300,000	14.57	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,333.00000	2,418,000	14.49	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		3,861.00000	3,735,000	14.49	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,045.00000	4,156,000	15.00	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		3,708.00000	3,603,000	15.00	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,248.00000	4,362,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		3,530.00000	3,428,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,849.00000	3,956,000	14.95	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		3,895.00000	3,786,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		4,294.00000	4,405,000	15.00	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		4,462.00000	4,352,000	15.00	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		4,489.00000	4,603,000	15.06	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		4,277.00000	4,170,000	15.06	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		4,105.00000	4,213,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		4,656.00000	4,543,000	14.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,318
R210	On	05/05/2011	Bond Future			126.18893	126.18995			0.00	0	0
R210	On	04/08/2011	Bond Future			129.70550	128.46379			0.00	0	270
Total R210 Future										0.00	0	270
R210	On	04/08/2011	Bond Future	106.00	Call		22,464.00000	23,706,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	1,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Call		22,414.00000	23,656,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	1,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Call		22,514.00000	23,756,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	1,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	270
R211	On	05/05/2011	Bond Future			2.08500	1.53300			0.00	0	0
R211	On	04/08/2011	Bond Future			1.24100	1.26400			0.00	0	0
R211	On	03/11/2011	Bond Future			1.00000	1.02500			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	04/08/2011	Bond Future	1.50	Call		1,281.00000	1,406,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Call		1,550.00000	1,675,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Call		1,011.00000	1,136,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Call		1,183.00000	1,315,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Call		1,444.00000	1,576,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.20	Call		921.00000	1,054,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	539
R212	On	05/05/2011	Bond Future			2.63000	2.33600			0.00	0	0
R212	On	04/08/2011	Bond Future			2.21700	2.21900			0.00	0	2,292
R212	On	03/11/2011	Bond Future			2.11100	2.11300			0.00	0	240
Total R212 Future										0.00	0	2,532
R212	On	04/08/2011	Bond Future	2.50	Call		2,647.00000	2,666,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Call		3,110.00000	3,129,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Call		2,182.00000	2,201,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Call		3,588.00000	3,607,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Call		4,042.00000	4,061,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	1,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Call		3,132.00000	3,151,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,532
R213	On	05/05/2011	Bond Future			8.86000	8.80600			0.00	0	0
R213	On	04/08/2011	Bond Future			8.80900	8.85100			0.00	0	0
R213	On	03/11/2011	Bond Future			8.87900	8.92200			0.00	0	0
R213	On	02/02/2012	Bond Future			8.95100	8.99500			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future			9.02200	9.06800			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		7,265.00000	6,927,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		6,812.00000	6,475,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		7,721.00000	7,383,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		1,377.00000	1,036,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		973.00000	632,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		1,783.00000	1,442,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		39.00000	383,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		427.00000	771,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		352.00000	8,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		1,381.00000	1,735,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		1,754.00000	2,108,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		1,005.00000	1,359,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										239,255,014.97	2,001	98,348
GOVI	On	04/08/2011	GOVI			354.65100	354.02900			0.00	0	179
GOVI	On	03/11/2011	GOVI			359.98900	359.35800			0.00	0	0
Total GOVI Future										0.00	0	179
GOVI	On	04/08/2011	GOVI	348.00	Call		60,290.00000	66,510,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		60,190.00000	66,410,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		60,390.00000	66,610,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Call		23,580.00000	29,890,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Call		23,480.00000	29,790,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Call		23,680.00000	29,990,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	179
Total for GOVI										0.00	0	179
AL7T	On	04/08/2011	Index Future			384.79600	383.80900			0.00	0	30
AL7T	On	03/11/2011	Index Future			390.58800	389.58600			0.00	0	0
Total AL7T Future										0.00	0	30
Total For AL7T										0.00	0	30
ALBI	On	04/08/2011	Index Future			353.73100	353.07500			0.00	0	1,005
ALBI	On	03/11/2011	Index Future			359.05600	358.38900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future								0.00	0	1,005
Total For ALBI								0.00	0	1,005
CRD1 On 04/08/2011 Index Future			159.64500	159.46700				0.00	0	2
CRD1 On 03/11/2011 Index Future			161.78100	161.60000				0.00	0	0
Total CRD1 Future								0.00	0	2
Total For CRD1								0.00	0	2
IGOV On 04/08/2011 Index Future			154.08800	153.43200				0.00	0	977
IGOV On 03/11/2011 Index Future			156.40800	155.74200				0.00	0	0
Total IGOV Future								0.00	0	977
Total For IGOV								0.00	0	977
ILBI On 04/08/2011 Index Future			411.48700	409.69500				0.00	0	0
Total ILBI Future								0.00	0	0
Total For ILBI								0.00	0	0
OTH1 On 04/08/2011 Index Future			348.38700	347.54400				0.00	0	3
OTH1 On 03/11/2011 Index Future			353.63100	352.77600				0.00	0	0
Total OTH1 Future								0.00	0	3
Total For OTH1								0.00	0	3
TRT1 On 04/08/2011 Index Future			350.27000	349.59300				0.00	0	100
TRT1 On 03/11/2011 Index Future			354.95800	354.27000				0.00	0	0
Total TRT1 Future								0.00	0	100
Total For TRT1								0.00	0	100
Total for Index								0.00	0	2,117
JIBAR On 18/05/2011 Jibar Future			5.58000	5.58000				0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.59000	5.58000				0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.61000	5.60000				0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.64000	5.62000				0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.68000	5.67000				0.00	0	14,200
JIBAR On 19/10/2011 Jibar Future			5.77000	5.74000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 21/12/2011 Jibar Future			6.00000	5.97000			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.42000	6.36000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			6.84000	6.79000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.26000	7.21000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.63000	7.59000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			7.98000	7.91000			0.00	0	290
Total Jibar Future							0.00	0	78,152
Total For JIBAR FUTURE							0.00	0	78,152
Total for Jibar							0.00	0	78,152
Total for Derivatives :							239,255,014.97	2,001	178,796
1BG4A On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0
Total 1BG4A1 SPOT							0.00	0	0
Total For 1BG4A1							0.00	0	0
1BG4A On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0
Total 1BG4A2 SPOT							0.00	0	0
Total For 1BG4A2							0.00	0	0
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0
Total 1BG4B SPOT							0.00	0	0
Total For 1BG4B							0.00	0	0
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0
Total 1BG4C SPOT							0.00	0	0
Total For 1BG4C							0.00	0	0
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0
Total 1BG4D SPOT							0.00	0	0
Total For 1BG4D							0.00	0	0
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0
Total 1BG4E SPOT							0.00	0	0
Total For 1BG4E							0.00	0	0
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total 1BG4F SPOT							0.00	0	0
Total For 1BG4F							0.00	0	0
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA02 SPOT							0.00	0	0
Total For AA02							0.00	0	0
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
Total AA03 SPOT							0.00	0	5,000,000
Total For AA03							0.00	0	5,000,000
AA376 On 23/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA376U SPOT							0.00	0	0
Total For AA376U							0.00	0	0
AA377 On 09/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA377U SPOT							0.00	0	0
Total For AA377U							0.00	0	0
AA378 On 21/06/2011 Spot Bond			100.00000	100.00000		300,000,000,000.00	0.00	3,000,000	1,000,000
Total AA378U SPOT						300,000,000,000.00	0.00	3,000,000	1,000,000
Total For AA378U						300,000,000,000.00	0.00	3,000,000	1,000,000
AA379 On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA379U SPOT							0.00	0	0
Total For AA379U							0.00	0	0
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB05 SPOT							0.00	0	0
Total For AB05							0.00	0	0
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000		500,000,000.00	0.00	5,000	5,000
Total AB06 SPOT						500,000,000.00	0.00	5,000	5,000
Total For AB06						500,000,000.00	0.00	5,000	5,000
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000		4,800,000,000,000.00	0.00	48,000,000	0
Total AB07 SPOT						4,800,000,000,000.00	0.00	48,000,000	0
Total For AB07						4,800,000,000,000.00	0.00	48,000,000	0
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB08 SPOT							0.00	0	0
Total For AB08							0.00	0	0
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB09 SPOT							0.00	0	0
Total For AB09							0.00	0	0
AB299 On 17/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB299U SPOT							0.00	0	0
Total For AB299U							0.00	0	0
AB300 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB300U SPOT							0.00	0	0
Total For AB300U							0.00	0	0
AB301 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB301U SPOT							0.00	0	0
Total For AB301U							0.00	0	0
ABALC On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABAL02 SPOT							0.00	0	0
Total For ABAL02							0.00	0	0
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL1 SPOT							0.00	0	0
Total For ABCL1							0.00	0	0
ABCL3 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL3 SPOT							0.00	0	0
Total For ABCL3							0.00	0	0
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			25,500,000,000.00	255,000	85,000
Total ABCPI1 SPOT							25,500,000,000.00	255,000	85,000
Total For ABCPI1							25,500,000,000.00	255,000	85,000
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			17,400,000,000.00	174,000	174,000
Total ABCPI2 SPOT							17,400,000,000.00	174,000	174,000
Total For ABCPI2							17,400,000,000.00	174,000	174,000
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABCPI3 SPOT							0.00	0	0
Total For ABCPI3							0.00	0	0
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN04 SPOT							0.00	0	0
Total For ABFN04							0.00	0	0
ABFNC On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN05 SPOT							0.00	0	0
Total For ABFN05							0.00	0	0
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN06 SPOT							0.00	0	0
Total For ABFN06							0.00	0	0
ABFNC On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN07 SPOT							0.00	0	0
Total For ABFN07							0.00	0	0
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN08 SPOT							0.00	0	0
Total For ABFN08							0.00	0	0
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN09 SPOT							0.00	0	0
Total For ABFN09							0.00	0	0
ABIC0 On 26/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABIC03 SPOT							0.00	0	0
Total For ABIC03							0.00	0	0
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			11,880,000,000,000.00	118,800,000	0
Total ABL10A SPOT							11,880,000,000,000.00	118,800,000	0
Total For ABL10A							11,880,000,000,000.00	118,800,000	0
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL10B SPOT							0.00	0	0
Total For ABL10B							0.00	0	0
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABL11A SPOT							300,000,000.00	3,000	3,000
Total For ABL11A							300,000,000.00	3,000	3,000
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL11B SPOT							0.00	0	0
Total For ABL11B							0.00	0	0
ABL12 On 08/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL12B SPOT							0.00	0	0
Total For ABL12B							0.00	0	0
ABL5 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL5 SPOT							0.00	0	0
Total For ABL5							0.00	0	0
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL6 SPOT							0.00	0	0
Total For ABL6							0.00	0	0
ABL7 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL7 SPOT							0.00	0	0
Total For ABL7							0.00	0	0
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			100,000,000.00	1,000	1,000
Total ABL8A SPOT							100,000,000.00	1,000	1,000
Total For ABL8A							100,000,000.00	1,000	1,000
ABL8B On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL8B SPOT							0.00	0	0
Total For ABL8B							0.00	0	0
ABL9 On 19/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL9 SPOT							0.00	0	0
Total For ABL9							0.00	0	0
ABLCC On 14/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC02 SPOT							0.00	0	0
Total For ABLC02							0.00	0	0
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABLI01 SPOT							0.00	0	0
Total For ABLI01							0.00	0	0
ABLI01 On 08/05/2014 Spot Bond			100.00000	100.00000			30,500,000,000.00	305,000	305,000
Total ABLI02 SPOT							30,500,000,000.00	305,000	305,000
Total For ABLI02							30,500,000,000.00	305,000	305,000
ABLI02 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABLS1 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS1 SPOT							0.00	0	0
Total For ABLS1							0.00	0	0
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			250,000,000,000.00	2,500,000	1,250,000
Total ABLS2A SPOT							250,000,000,000.00	2,500,000	1,250,000
Total For ABLS2A							250,000,000,000.00	2,500,000	1,250,000
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS2B SPOT							0.00	0	0
Total For ABLS2B							0.00	0	0
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			57,480,000,000.00	6,000,000	1,000,000
Total ABLS3 SPOT							57,480,000,000.00	6,000,000	1,000,000
Total For ABLS3							57,480,000,000.00	6,000,000	1,000,000
ABN01 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN01 SPOT							0.00	0	0
Total For ABN01							0.00	0	0
ABN02 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN03 SPOT							0.00	0	0
Total For ABN03							0.00	0	0
ABN04 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN04 SPOT							0.00	0	0
Total For ABN04							0.00	0	0
ABN05 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN05 SPOT							0.00	0	0
Total For ABN05							0.00	0	0
ABN06 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN06 SPOT							0.00	0	0
Total For ABN06							0.00	0	0
ABN07 On 13/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN07 SPOT							0.00	0	0
Total For ABN07							0.00	0	0
ABN09 On 27/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN09 SPOT							0.00	0	0
Total For ABN09							0.00	0	0
ABN10 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN10 SPOT							0.00	0	0
Total For ABN10							0.00	0	0
ABN13 On 04/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN13 SPOT							0.00	0	0
Total For ABN13							0.00	0	0
ABN14 On 10/10/2033 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN14 SPOT							0.00	0	0
Total For ABN14							0.00	0	0
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN17 SPOT							0.00	0	0
Total For ABN17							0.00	0	0
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN23 SPOT							0.00	0	0
Total For ABN23							0.00	0	0
ABN32 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN32 SPOT							0.00	0	0
Total For ABN32							0.00	0	0
ABN33 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN33 SPOT							0.00	0	0
Total For ABN33							0.00	0	0
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN34 SPOT							0.00	0	0
Total For ABN34							0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			22,200,000,000.00	222,000	222,000
Total ABS10 SPOT							22,200,000,000.00	222,000	222,000
Total For ABS10							22,200,000,000.00	222,000	222,000
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			13,300,000,000.00	133,000	10,133,000
Total ABS5 SPOT							13,300,000,000.00	133,000	10,133,000
Total For ABS5							13,300,000,000.00	133,000	10,133,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS6 SPOT							0.00	0	0
Total For ABS6							0.00	0	0
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS7 SPOT							0.00	0	0
Total For ABS7							0.00	0	0
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS9 SPOT							0.00	0	0
Total For ABS9							0.00	0	0
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS11 SPOT							0.00	0	0
Total For ABS11							0.00	0	0
ABS12 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS12 SPOT							0.00	0	0
Total For ABS12							0.00	0	0
ABS13 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS13 SPOT							0.00	0	0
Total For ABS13							0.00	0	0
ABS14 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABSI4 SPOT							0.00	0	0
Total For ABSI4							0.00	0	0
ACCF On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCF01 SPOT							0.00	0	0
Total For ACCF01							0.00	0	0
ACCP On 08/08/2011 Spot Bond			100.00000	100.00000		114,200,000,000,000.00	1,142,000,000		521,000,000
Total ACCP26 SPOT						114,200,000,000,000.00	1,142,000,000		521,000,000
Total For ACCP26						114,200,000,000,000.00	1,142,000,000		521,000,000
ACCP On 09/11/2011 Spot Bond			100.00000	100.00000		425,000,000,000,000.00	4,250,000,000		512,000,000
Total ACCP27 SPOT						425,000,000,000,000.00	4,250,000,000		512,000,000
Total For ACCP27						425,000,000,000,000.00	4,250,000,000		512,000,000
ACL00 On 31/07/2013 Spot Bond			100.00000	100.00000		0.00	0		0
Total ACL001 SPOT						0.00	0		0
Total For ACL001						0.00	0		0
ACL00 On 30/09/2011 Spot Bond			100.00000	100.00000		0.00	0		0
Total ACL007 SPOT						0.00	0		0
Total For ACL007						0.00	0		0
ACL01 On 30/09/2011 Spot Bond			100.00000	100.00000		0.00	0		0
Total ACL010 SPOT						0.00	0		0
Total For ACL010						0.00	0		0
ACL01 On 20/03/2013 Spot Bond			100.00000	100.00000		0.00	0		0
Total ACL017 SPOT						0.00	0		0
Total For ACL017						0.00	0		0
ACL01 On 20/06/2013 Spot Bond			100.00000	100.00000		0.00	0		0
Total ACL019 SPOT						0.00	0		0
Total For ACL019						0.00	0		0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000		0.00	0		0
Total ACL020 SPOT						0.00	0		0
Total For ACL020						0.00	0		0
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000		0.00	0		0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL021 SPOT							0.00	0	0
Total For ACL021							0.00	0	0
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL022 SPOT							0.00	0	0
Total For ACL022							0.00	0	0
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL023 SPOT							0.00	0	0
Total For ACL023							0.00	0	0
ACL02 On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL024 SPOT							0.00	0	0
Total For ACL024							0.00	0	0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL025 SPOT							0.00	0	0
Total For ACL025							0.00	0	0
ACL02 On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL026 SPOT							0.00	0	0
Total For ACL026							0.00	0	0
ACL02 On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL027 SPOT							0.00	0	0
Total For ACL027							0.00	0	0
ACL02 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL029 SPOT							0.00	0	0
Total For ACL029							0.00	0	0
ACL03 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL031 SPOT							0.00	0	0
Total For ACL031							0.00	0	0
ACL03 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL032 SPOT							0.00	0	0
Total For ACL032							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL033 SPOT							0.00	0	0
Total For ACL033							0.00	0	0
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL034 SPOT							0.00	0	0
Total For ACL034							0.00	0	0
ACL03 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL035 SPOT							0.00	0	0
Total For ACL035							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL036 SPOT							0.00	0	0
Total For ACL036							0.00	0	0
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL037 SPOT							0.00	0	0
Total For ACL037							0.00	0	0
ACL03 On 16/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL038 SPOT							0.00	0	0
Total For ACL038							0.00	0	0
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL039 SPOT							0.00	0	0
Total For ACL039							0.00	0	0
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL041 SPOT							0.00	0	0
Total For ACL041							0.00	0	0
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL042 SPOT							0.00	0	0
Total For ACL042							0.00	0	0
ACL04 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL043 SPOT							0.00	0	0
Total For ACL043							0.00	0	0
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL053 SPOT							0.00	0	0
Total For ACL053							0.00	0	0
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL054 SPOT							0.00	0	0
Total For ACL054							0.00	0	0
ACL06 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL066 SPOT							0.00	0	0
Total For ACL066							0.00	0	0
ACL06 On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL068 SPOT							0.00	0	0
Total For ACL068							0.00	0	0
ACL07 On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL070 SPOT							0.00	0	0
Total For ACL070							0.00	0	0
ACL07 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL071 SPOT							0.00	0	0
Total For ACL071							0.00	0	0
ACL07 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL072 SPOT							0.00	0	0
Total For ACL072							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL073 SPOT							0.00	0	0
Total For ACL073							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL074 SPOT							0.00	0	0
Total For ACL074							0.00	0	0
ACL07 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL075 SPOT							0.00	0	0
Total For ACL075							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL076 SPOT							0.00	0	0
Total For ACL076							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL077 SPOT							0.00	0	0
Total For ACL077							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL078 SPOT							0.00	0	0
Total For ACL078							0.00	0	0
ACL07 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL079 SPOT							0.00	0	0
Total For ACL079							0.00	0	0
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL080 SPOT							0.00	0	0
Total For ACL080							0.00	0	0
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL081 SPOT							0.00	0	0
Total For ACL081							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL082 SPOT							0.00	0	0
Total For ACL082							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL083 SPOT							0.00	0	0
Total For ACL083							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL084 SPOT							0.00	0	0
Total For ACL084							0.00	0	0
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL085 SPOT							0.00	0	0
Total For ACL085							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL086 SPOT							0.00	0	0
Total For ACL086							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL087 SPOT							0.00	0	0
Total For ACL087							0.00	0	0
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL088 SPOT							0.00	0	0
Total For ACL088							0.00	0	0
ACL08 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL089 SPOT							0.00	0	0
Total For ACL089							0.00	0	0
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL090 SPOT							0.00	0	0
Total For ACL090							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL091 SPOT							0.00	0	0
Total For ACL091							0.00	0	0
ACL09 On 26/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL092 SPOT							0.00	0	0
Total For ACL092							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL093 SPOT							0.00	0	0
Total For ACL093							0.00	0	0
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL094 SPOT							0.00	0	0
Total For ACL094							0.00	0	0
ACL09 On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL095 SPOT							0.00	0	0
Total For ACL095							0.00	0	0
ACL09 On 20/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL096 SPOT							0.00	0	0
Total For ACL096							0.00	0	0
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL097 SPOT							0.00	0	0
Total For ACL097							0.00	0	0
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL098 SPOT							0.00	0	0
Total For ACL098							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL099 SPOT							0.00	0	0
Total For ACL099							0.00	0	0
ACL10 On 20/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL100 SPOT							0.00	0	0
Total For ACL100							0.00	0	0
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL101 SPOT							0.00	0	0
Total For ACL101							0.00	0	0
ACL10 On 12/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL102 SPOT							0.00	0	0
Total For ACL102							0.00	0	0
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL103 SPOT							0.00	0	0
Total For ACL103							0.00	0	0
ACL10 On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL104 SPOT							0.00	0	0
Total For ACL104							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL105 SPOT							0.00	0	0
Total For ACL105							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL106 SPOT							0.00	0	0
Total For ACL106							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL107 SPOT							0.00	0	0
Total For ACL107							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL108 SPOT							0.00	0	0
Total For ACL108							0.00	0	0
ACL10 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL109 SPOT							0.00	0	0
Total For ACL109							0.00	0	0
ACL11 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL110 SPOT							0.00	0	0
Total For ACL110							0.00	0	0
ACL11 On 03/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL111 SPOT							0.00	0	0
Total For ACL111							0.00	0	0
ACL11 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL112 SPOT							0.00	0	0
Total For ACL112							0.00	0	0
ACL11 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL113 SPOT							0.00	0	0
Total For ACL113							0.00	0	0
ACL11 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL114 SPOT							0.00	0	0
Total For ACL114							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL115 SPOT							0.00	0	0
Total For ACL115							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL116 SPOT							0.00	0	0
Total For ACL116							0.00	0	0
ACL11 On 29/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL118 SPOT							0.00	0	0
Total For ACL118							0.00	0	0
ACL11 On 10/12/2011 Spot Bond			100.00000	100.00000			3,500,000,000.00	35,000,000	35,000,000
Total ACL119 SPOT							3,500,000,000.00	35,000,000	35,000,000
Total For ACL119							3,500,000,000.00	35,000,000	35,000,000
ADB01 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB01S SPOT							0.00	0	0
Total For ADB01S							0.00	0	0
ADB02 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB02S SPOT							0.00	0	0
Total For ADB02S							0.00	0	0
ADB03 On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB03S SPOT							0.00	0	0
Total For ADB03S							0.00	0	0
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			17,800,000,000.00	178,000	178,000
Total AIR01 SPOT							17,800,000,000.00	178,000	178,000
Total For AIR01							17,800,000,000.00	178,000	178,000
AIR01U On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR01U SPOT							0.00	0	0
Total For AIR01U							0.00	0	0
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02 SPOT							0.00	0	0
Total For AIR02							0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02U SPOT							0.00	0	0
Total For AIR02U							0.00	0	0
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			105,500,000,000.00	1,055,000	55,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR03 SPOT							105,500,000,000.00	1,055,000	55,000
Total For AIR03							105,500,000,000.00	1,055,000	55,000
AIR03I On 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR03U SPOT							0.00	0	0
Total For AIR03U							0.00	0	0
AIR04I On 26/10/2029 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR04U SPOT							0.00	0	0
Total For AIR04U							0.00	0	0
AIRL0 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIRL01 SPOT							0.00	0	0
Total For AIRL01							0.00	0	0
AIRL0 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIRL02 SPOT							0.00	0	0
Total For AIRL02							0.00	0	0
AS111 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AS1110 SPOT							0.00	0	0
Total For AS1110							0.00	0	0
BAW1 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW1 SPOT							0.00	0	0
Total For BAW1							0.00	0	0
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000
Total BAW2 SPOT							200,000,000.00	2,000	2,000
Total For BAW2							200,000,000.00	2,000	2,000
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW3 SPOT							0.00	0	0
Total For BAW3							0.00	0	0
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW4 SPOT							0.00	0	0
Total For BAW4							0.00	0	0
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW5 SPOT							0.00	0	0
Total For BAW5							0.00	0	0
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW6 SPOT							0.00	0	0
Total For BAW6							0.00	0	0
BAW7 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW7 SPOT							0.00	0	0
Total For BAW7							0.00	0	0
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW8 SPOT							0.00	0	0
Total For BAW8							0.00	0	0
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW9 SPOT							0.00	0	0
Total For BAW9							0.00	0	0
BCP1 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP1 SPOT							0.00	0	0
Total For BCP1							0.00	0	0
BCP2 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP2 SPOT							0.00	0	0
Total For BCP2							0.00	0	0
BCP4€ On 18/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP46U SPOT							0.00	0	0
Total For BCP46U							0.00	0	0
BCP47 On 14/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP47U SPOT							0.00	0	0
Total For BCP47U							0.00	0	0
BCP4€ On 22/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP48U SPOT							0.00	0	0
Total For BCP48U							0.00	0	0
BD020 On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BD0202 SPOT							0.00	0	0
Total For BD0202							0.00	0	0
BD020 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0205 SPOT							0.00	0	0
Total For BD0205							0.00	0	0
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0206 SPOT							0.00	0	0
Total For BD0206							0.00	0	0
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0302 SPOT							0.00	0	0
Total For BD0302							0.00	0	0
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310A SPOT							0.00	0	0
Total For BD310A							0.00	0	0
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310B SPOT							0.00	0	0
Total For BD310B							0.00	0	0
BD310 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310C SPOT							0.00	0	0
Total For BD310C							0.00	0	0
BD311 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311A SPOT							0.00	0	0
Total For BD311A							0.00	0	0
BD311 On 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311B SPOT							0.00	0	0
Total For BD311B							0.00	0	0
BD311 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311C SPOT							0.00	0	0
Total For BD311C							0.00	0	0
BD311 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BD311D SPOT							0.00	0	0
Total For BD311D							0.00	0	0
BD311 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311E SPOT							0.00	0	0
Total For BD311E							0.00	0	0
BEER01 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BEER01 SPOT							0.00	0	0
Total For BEER01							0.00	0	0
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			21,700,000,000.00	217,000	217,000
Total BID01 SPOT							21,700,000,000.00	217,000	217,000
Total For BID01							21,700,000,000.00	217,000	217,000
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BID02 SPOT							0.00	0	0
Total For BID02							0.00	0	0
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BID03 SPOT							0.00	0	0
Total For BID03							0.00	0	0
BIDC1 On 27/07/2011 Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,000,000
Total BIDC12 SPOT							300,000,000,000.00	3,000,000	1,000,000
Total For BIDC12							300,000,000,000.00	3,000,000	1,000,000
BIDC1 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC13 SPOT							0.00	0	0
Total For BIDC13							0.00	0	0
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A4 SPOT							0.00	0	0
Total For BLG1A4							0.00	0	0
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A5 SPOT							0.00	0	0
Total For BLG1A5							0.00	0	0
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	2,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BLG1A6 SPOT							1,800,000,000,000.00	18,000,000	2,000,000
Total For BLG1A6							1,800,000,000,000.00	18,000,000	2,000,000
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1B SPOT							0.00	0	0
Total For BLG1B							0.00	0	0
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1C SPOT							0.00	0	0
Total For BLG1C							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1D SPOT							0.00	0	0
Total For BLG1D							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1E SPOT							0.00	0	0
Total For BLG1E							0.00	0	0
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1F SPOT							0.00	0	0
Total For BLG1F							0.00	0	0
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2A2 SPOT							0.00	0	0
Total For BLG2A2							0.00	0	0
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2A3 SPOT							0.00	0	0
Total For BLG2A3							0.00	0	0
BLG2E On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2B SPOT							0.00	0	0
Total For BLG2B							0.00	0	0
BLG2C On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2C SPOT							0.00	0	0
Total For BLG2C							0.00	0	0
BLG2E On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BLG2D SPOT							0.00	0	0
Total For BLG2D							0.00	0	0
BLG2E On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2E SPOT							0.00	0	0
Total For BLG2E							0.00	0	0
BLG2F On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2F SPOT							0.00	0	0
Total For BLG2F							0.00	0	0
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3A1 SPOT							0.00	0	0
Total For BLG3A1							0.00	0	0
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3A2 SPOT							0.00	0	0
Total For BLG3A2							0.00	0	0
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000		3,240,000,000,000.00	0.00	32,400,000	0
Total BLG3A3 SPOT						3,240,000,000,000.00		32,400,000	0
Total For BLG3A3						3,240,000,000,000.00		32,400,000	0
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3B SPOT							0.00	0	0
Total For BLG3B							0.00	0	0
BLG3C On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3C SPOT							0.00	0	0
Total For BLG3C							0.00	0	0
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3D SPOT							0.00	0	0
Total For BLG3D							0.00	0	0
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3E SPOT							0.00	0	0
Total For BLG3E							0.00	0	0
BLG3F On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BLG3F SPOT							0.00	0	0
Total For BLG3F							0.00	0	0
BMWf On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWF01 SPOT							0.00	0	0
Total For BMWF01							0.00	0	0
BMWf On 15/06/2012 Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	10,000
Total BMWF02 SPOT							2,000,000,000.00	20,000	10,000
Total For BMWF02							2,000,000,000.00	20,000	10,000
BMWf On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWF03 SPOT							0.00	0	0
Total For BMWF03							0.00	0	0
BSR03 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR03 SPOT							0.00	0	0
Total For BSR03							0.00	0	0
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR04 SPOT							0.00	0	0
Total For BSR04							0.00	0	0
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL03 SPOT							0.00	0	0
Total For CBL03							0.00	0	0
CBL04 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL04 SPOT							0.00	0	0
Total For CBL04							0.00	0	0
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL05 SPOT							0.00	0	0
Total For CBL05							0.00	0	0
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL06 SPOT							0.00	0	0
Total For CBL06							0.00	0	0
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL08 SPOT							0.00	0	0
Total For CBL08							0.00	0	0
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL09 SPOT							0.00	0	0
Total For CBL09							0.00	0	0
CBL10 On 06/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL10 SPOT							0.00	0	0
Total For CBL10							0.00	0	0
CBL11 On 06/05/2016 Spot Bond			100.00000	100.00000		5,000,000,000,000.00	50,000,000	50,000,000	50,000,000
Total CBL11 SPOT						5,000,000,000,000.00	50,000,000	50,000,000	50,000,000
Total For CBL11						5,000,000,000,000.00	50,000,000	50,000,000	50,000,000
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total CCT01 SPOT							0.00	0	0
Total For CCT01							0.00	0	0
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total CCT02 SPOT							0.00	0	0
Total For CCT02							0.00	0	0
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000		51,000,000,000,000.00	510,000,000	34,000,000	34,000,000
Total CCT03 SPOT						51,000,000,000,000.00	510,000,000	34,000,000	34,000,000
Total For CCT03						51,000,000,000,000.00	510,000,000	34,000,000	34,000,000
CGR5 On 23/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0
Total CGR5 SPOT							0.00	0	0
Total For CGR5							0.00	0	0
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR6 SPOT							0.00	0	0
Total For CGR6							0.00	0	0
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN100 SPOT							0.00	0	0
Total For CLN100							0.00	0	0
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN101 SPOT							0.00	0	0
Total For CLN101							0.00	0	0
CLN10 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN103 SPOT							0.00	0	0
Total For CLN103							0.00	0	0
CLN10 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN104 SPOT							0.00	0	0
Total For CLN104							0.00	0	0
CLN10 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN108 SPOT							0.00	0	0
Total For CLN108							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN110 SPOT							0.00	0	0
Total For CLN110							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN111 SPOT							0.00	0	0
Total For CLN111							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN112 SPOT							0.00	0	0
Total For CLN112							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN113 SPOT							0.00	0	0
Total For CLN113							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN114 SPOT							0.00	0	0
Total For CLN114							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN115 SPOT							0.00	0	0
Total For CLN115							0.00	0	0
CLN11 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN116 SPOT							0.00	0	0
Total For CLN116							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN117 SPOT							0.00	0	0
Total For CLN117							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN118 SPOT							0.00	0	0
Total For CLN118							0.00	0	0
CLN11 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN119 SPOT							0.00	0	0
Total For CLN119							0.00	0	0
CLN12 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN120 SPOT							0.00	0	0
Total For CLN120							0.00	0	0
CLN12 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN121 SPOT							0.00	0	0
Total For CLN121							0.00	0	0
CLN12 On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN123 SPOT							0.00	0	0
Total For CLN123							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN124 SPOT							0.00	0	0
Total For CLN124							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN125 SPOT							0.00	0	0
Total For CLN125							0.00	0	0
CLN12 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN126 SPOT							0.00	0	0
Total For CLN126							0.00	0	0
CLN12 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN127 SPOT							0.00	0	0
Total For CLN127							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN128 SPOT							0.00	0	0
Total For CLN128							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN129 SPOT							0.00	0	0
Total For CLN129							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN130 SPOT							0.00	0	0
Total For CLN130							0.00	0	0
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN131 SPOT							0.00	0	0
Total For CLN131							0.00	0	0
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN132 SPOT							0.00	0	0
Total For CLN132							0.00	0	0
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN133 SPOT							0.00	0	0
Total For CLN133							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN134 SPOT							0.00	0	0
Total For CLN134							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN135 SPOT							0.00	0	0
Total For CLN135							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN136 SPOT							0.00	0	0
Total For CLN136							0.00	0	0
CLN13 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN138 SPOT							0.00	0	0
Total For CLN138							0.00	0	0
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN139 SPOT							0.00	0	0
Total For CLN139							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN140 SPOT							0.00	0	0
Total For CLN140							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN141 SPOT							0.00	0	0
Total For CLN141							0.00	0	0
CLN14 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN142 SPOT							0.00	0	0
Total For CLN142							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN143 SPOT							0.00	0	0
Total For CLN143							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN145 SPOT							0.00	0	0
Total For CLN145							0.00	0	0
CLN14 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN148 SPOT							0.00	0	0
Total For CLN148							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN149 SPOT							0.00	0	0
Total For CLN149							0.00	0	0
CLN15 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN151 SPOT							0.00	0	0
Total For CLN151							0.00	0	0
CLN15 On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN152 SPOT							0.00	0	0
Total For CLN152							0.00	0	0
CLN15 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN153 SPOT							0.00	0	0
Total For CLN153							0.00	0	0
CLN15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN154 SPOT							0.00	0	0
Total For CLN154							0.00	0	0
CLN15 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN155 SPOT							0.00	0	0
Total For CLN155							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN156 SPOT							0.00	0	0
Total For CLN156							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN157 SPOT							0.00	0	0
Total For CLN157							0.00	0	0
CLN15 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN158 SPOT							0.00	0	0
Total For CLN158							0.00	0	0
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN159 SPOT							0.00	0	0
Total For CLN159							0.00	0	0
CLN16 On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN160 SPOT							0.00	0	0
Total For CLN160							0.00	0	0
CLN16 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN161 SPOT							0.00	0	0
Total For CLN161							0.00	0	0
CLN16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN162 SPOT							0.00	0	0
Total For CLN162							0.00	0	0
CLN16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN163 SPOT							0.00	0	0
Total For CLN163							0.00	0	0
CLN17 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN170 SPOT							0.00	0	0
Total For CLN170							0.00	0	0
CLN17 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN171 SPOT							0.00	0	0
Total For CLN171							0.00	0	0
CLN17 On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN173 SPOT							0.00	0	0
Total For CLN173							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN174 SPOT							0.00	0	0
Total For CLN174							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN175 SPOT							0.00	0	0
Total For CLN175							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN176 SPOT							0.00	0	0
Total For CLN176							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN177 SPOT							0.00	0	0
Total For CLN177							0.00	0	0
CLN17 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN178 SPOT							0.00	0	0
Total For CLN178							0.00	0	0
CLN17 On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN179 SPOT							0.00	0	0
Total For CLN179							0.00	0	0
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN34 SPOT							0.00	0	0
Total For CLN34							0.00	0	0
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN39 SPOT							0.00	0	0
Total For CLN39							0.00	0	0
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN40 SPOT							0.00	0	0
Total For CLN40							0.00	0	0
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN44 SPOT							0.00	0	0
Total For CLN44							0.00	0	0
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN46 SPOT							0.00	0	0
Total For CLN46							0.00	0	0
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN47 SPOT							0.00	0	0
Total For CLN47							0.00	0	0
CLN48 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN48 SPOT							0.00	0	0
Total For CLN48							0.00	0	0
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN49 SPOT							0.00	0	0
Total For CLN49							0.00	0	0
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN50 SPOT							0.00	0	0
Total For CLN50							0.00	0	0
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN51 SPOT							0.00	0	0
Total For CLN51							0.00	0	0
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN52 SPOT							0.00	0	0
Total For CLN52							0.00	0	0
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN54 SPOT							0.00	0	0
Total For CLN54							0.00	0	0
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN55 SPOT							0.00	0	0
Total For CLN55							0.00	0	0
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN56 SPOT							0.00	0	0
Total For CLN56							0.00	0	0
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN57 SPOT							0.00	0	0
Total For CLN57							0.00	0	0
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN58 SPOT							0.00	0	0
Total For CLN58							0.00	0	0
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN59 SPOT							0.00	0	0
Total For CLN59							0.00	0	0
CLN60 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN60 SPOT							0.00	0	0
Total For CLN60							0.00	0	0
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN61 SPOT							0.00	0	0
Total For CLN61							0.00	0	0
CLN67 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN67 SPOT							0.00	0	0
Total For CLN67							0.00	0	0
CLN69 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN69 SPOT							0.00	0	0
Total For CLN69							0.00	0	0
CLN70 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN70 SPOT							0.00	0	0
Total For CLN70							0.00	0	0
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN71 SPOT							0.00	0	0
Total For CLN71							0.00	0	0
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN72 SPOT							0.00	0	0
Total For CLN72							0.00	0	0
CLN74 On 20/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN74 SPOT							0.00	0	0
Total For CLN74							0.00	0	0
CLN76 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN76 SPOT							0.00	0	0
Total For CLN76							0.00	0	0
CLN77 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN77 SPOT							0.00	0	0
Total For CLN77							0.00	0	0
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN78 SPOT							0.00	0	0
Total For CLN78							0.00	0	0
CLN79 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN79 SPOT							0.00	0	0
Total For CLN79							0.00	0	0
CLN80 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN80 SPOT							0.00	0	0
Total For CLN80							0.00	0	0
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN81 SPOT							0.00	0	0
Total For CLN81							0.00	0	0
CLN83 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN83 SPOT							0.00	0	0
Total For CLN83							0.00	0	0
CLN85 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN85 SPOT							0.00	0	0
Total For CLN85							0.00	0	0
CLN87 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN87 SPOT							0.00	0	0
Total For CLN87							0.00	0	0
CLN88 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN88 SPOT							0.00	0	0
Total For CLN88							0.00	0	0
CLN89 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN89 SPOT							0.00	0	0
Total For CLN89							0.00	0	0
CLN90 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN90 SPOT							0.00	0	0
Total For CLN90							0.00	0	0
CLN91 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN91 SPOT							0.00	0	0
Total For CLN91							0.00	0	0
CLN92 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN92 SPOT							0.00	0	0
Total For CLN92							0.00	0	0
CLN93 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN93 SPOT							0.00	0	0
Total For CLN93							0.00	0	0
CLN94 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN94 SPOT							0.00	0	0
Total For CLN94							0.00	0	0
CLN95 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN95 SPOT							0.00	0	0
Total For CLN95							0.00	0	0
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN96 SPOT							0.00	0	0
Total For CLN96							0.00	0	0
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN97 SPOT							0.00	0	0
Total For CLN97							0.00	0	0
CLN99 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN99 SPOT							0.00	0	0
Total For CLN99							0.00	0	0
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC01 SPOT							0.00	0	0
Total For CLNFC01							0.00	0	0
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC02 SPOT							0.00	0	0
Total For CLNFC02							0.00	0	0
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ02 SPOT							0.00	0	0
Total For COJ02							0.00	0	0
COJ03 On 26/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ03 SPOT							0.00	0	0
Total For COJ03							0.00	0	0
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			9,200,000,000.00	92,000	92,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJ04 SPOT							9,200,000,000.00	92,000	92,000
Total For COJ04							9,200,000,000.00	92,000	92,000
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ05 SPOT							0.00	0	0
Total For COJ05							0.00	0	0
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ06 SPOT							0.00	0	0
Total For COJ06							0.00	0	0
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ07 SPOT							0.00	0	0
Total For COJ07							0.00	0	0
COJ07 On 26/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ07C SPOT							0.00	0	0
Total For COJ07C							0.00	0	0
COJ08 On 26/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ08C SPOT							0.00	0	0
Total For COJ08C							0.00	0	0
COJ09 On 17/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ09C SPOT							0.00	0	0
Total For COJ09C							0.00	0	0
DC03 On 26/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DC03 SPOT							0.00	0	0
Total For DC03							0.00	0	0
DENG On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG14 SPOT							0.00	0	0
Total For DENG14							0.00	0	0
DRD01 On 01/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD01 SPOT							0.00	0	0
Total For DRD01							0.00	0	0
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DRD02 SPOT							0.00	0	0
Total For DRD02							0.00	0	0
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DV13 SPOT							0.00	0	0
Total For DV13							0.00	0	0
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			6,400,000,000,000.00	64,000,000	0
Total DV21 SPOT							6,400,000,000,000.00	64,000,000	0
Total For DV21							6,400,000,000,000.00	64,000,000	0
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			27,247,800,000,000.00	272,478,000	478,000
Total DV22 SPOT							27,247,800,000,000.00	272,478,000	478,000
Total For DV22							27,247,800,000,000.00	272,478,000	478,000
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			101,412,800,000,000.00	1,014,128,000	128,000
Total DV23 SPOT							101,412,800,000,000.00	1,014,128,000	128,000
Total For DV23							101,412,800,000,000.00	1,014,128,000	128,000
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DVF12 SPOT							0.00	0	0
Total For DVF12							0.00	0	0
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			4,600,000,000,000.00	46,000,000	50,000
Total E170 SPOT							4,600,000,000,000.00	46,000,000	50,000
Total For E170							4,600,000,000,000.00	46,000,000	50,000
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total EDC01 SPOT							0.00	0	0
Total For EDC01							0.00	0	0
EGL01 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EGL01 SPOT							0.00	0	0
Total For EGL01							0.00	0	0
EGL02 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EGL02 SPOT							0.00	0	0
Total For EGL02							0.00	0	0
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL15 SPOT							0.00	0	0
Total For EL15							0.00	0	0
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total EMM01 SPOT							0.00	0	0
Total For EMM01							0.00	0	0
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total EMM02 SPOT							0.00	0	0
Total For EMM02							0.00	0	0
EQ105 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ105L SPOT							0.00	0	0
Total For EQ105L							0.00	0	0
EQ127 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ127U SPOT							0.00	0	0
Total For EQ127U							0.00	0	0
EQ141 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ141L SPOT							0.00	0	0
Total For EQ141L							0.00	0	0
EQ142 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ142L SPOT							0.00	0	0
Total For EQ142L							0.00	0	0
EQ145 On 16/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ145U SPOT							0.00	0	0
Total For EQ145U							0.00	0	0
EQ147 On 09/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ147U SPOT							0.00	0	0
Total For EQ147U							0.00	0	0
EQ148 On 14/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ148L SPOT							0.00	0	0
Total For EQ148L							0.00	0	0
EQ149 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EQ149U SPOT							0.00	0	0
Total For EQ149U							0.00	0	0
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS01 SPOT							0.00	0	0
Total For EQS01							0.00	0	0
EQS02 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS02 SPOT							0.00	0	0
Total For EQS02							0.00	0	0
EQS04 On 22/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS04 SPOT							0.00	0	0
Total For EQS04							0.00	0	0
ERS3/ On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A3 SPOT							0.00	0	0
Total For ERS3A3							0.00	0	0
ERS3/ On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A7 SPOT							0.00	0	0
Total For ERS3A7							0.00	0	0
ERS3/ On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A8 SPOT							0.00	0	0
Total For ERS3A8							0.00	0	0
ERS3/ On 17/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A9 SPOT							0.00	0	0
Total For ERS3A9							0.00	0	0
ERS3E On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B SPOT							0.00	0	0
Total For ERS3B							0.00	0	0
ERS3E On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B1 SPOT							0.00	0	0
Total For ERS3B1							0.00	0	0
ERS3C On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C SPOT							0.00	0	0
Total For ERS3C							0.00	0	0
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C1 SPOT							0.00	0	0
Total For ERS3C1							0.00	0	0
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000		48,800,000,000,000.00	488,000,000		200,000
Total ES15 SPOT						48,800,000,000,000.00	488,000,000		200,000
Total For ES15						48,800,000,000,000.00	488,000,000		200,000
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000		6,486,571,750,000.00	701,251,000		61,400,000
Total ES18 SPOT						6,486,571,750,000.00	701,251,000		61,400,000
Total For ES18						6,486,571,750,000.00	701,251,000		61,400,000
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000		3,560,000,000,000.00	356,000,000		30,000,000
Total ES23 SPOT						3,560,000,000,000.00	356,000,000		30,000,000
Total For ES23						3,560,000,000,000.00	356,000,000		30,000,000
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000		919,603,950,000.00	117,147,000		15,837,000
Total ES26 SPOT						919,603,950,000.00	117,147,000		15,837,000
Total For ES26						919,603,950,000.00	117,147,000		15,837,000
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000		3,756,907,500,000.00	500,921,000		54,919,000
Total ES33 SPOT						3,756,907,500,000.00	500,921,000		54,919,000
Total For ES33						3,756,907,500,000.00	500,921,000		54,919,000
FR002 On 02/08/2023 Spot Bond			100.00000	100.00000		0.00	0		0
Total FR002U SPOT						0.00	0		0
Total For FR002U						0.00	0		0
FR003 On 02/08/2023 Spot Bond			100.00000	100.00000		0.00	0		0
Total FR003U SPOT						0.00	0		0
Total For FR003U						0.00	0		0
FR2A3 On 15/08/2013 Spot Bond			100.00000	100.00000		0.00	0		0
Total FR2A3C SPOT						0.00	0		0
Total For FR2A3C						0.00	0		0
FR2B3 On 15/08/2013 Spot Bond			100.00000	100.00000		0.00	0		0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FR2B3C SPOT							0.00	0	0
Total For FR2B3C							0.00	0	0
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2D3D SPOT							0.00	0	0
Total For FR2D3D							0.00	0	0
FRB03 On 15/09/2014 Spot Bond			100.00000	100.00000			35,700,000,000.00	357,000	357,000
Total FRB03 SPOT							35,700,000,000.00	357,000	357,000
Total For FRB03							35,700,000,000.00	357,000	357,000
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB05 SPOT							0.00	0	0
Total For FRB05							0.00	0	0
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB06 SPOT							0.00	0	0
Total For FRB06							0.00	0	0
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB07 SPOT							0.00	0	0
Total For FRB07							0.00	0	0
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB08 SPOT							0.00	0	0
Total For FRB08							0.00	0	0
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB09 SPOT							0.00	0	0
Total For FRB09							0.00	0	0
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBC21 SPOT							0.00	0	0
Total For FRBC21							0.00	0	0
FRBC22 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBC22 SPOT							0.00	0	0
Total For FRBC22							0.00	0	0
FRB10 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBI01 SPOT							0.00	0	0
Total For FRBI01							0.00	0	0
FRBI0: On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI03 SPOT							0.00	0	0
Total For FRBI03							0.00	0	0
FRBI0: On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI04 SPOT							0.00	0	0
Total For FRBI04							0.00	0	0
FRBI0: On 07/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI07 SPOT							0.00	0	0
Total For FRBI07							0.00	0	0
FRBI0: On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI08 SPOT							0.00	0	0
Total For FRBI08							0.00	0	0
FRBI2: On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI22 SPOT							0.00	0	0
Total For FRBI22							0.00	0	0
FRBI2: On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI23 SPOT							0.00	0	0
Total For FRBI23							0.00	0	0
FRBI2: On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI28 SPOT							0.00	0	0
Total For FRBI28							0.00	0	0
FRBI3: On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI33 SPOT							0.00	0	0
Total For FRBI33							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN04 SPOT							0.00	0	0
Total For FRBN04							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBN06 SPOT							0.00	0	0
Total For FRBN06							0.00	0	0
FRBN06 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN07 SPOT							0.00	0	0
Total For FRBN07							0.00	0	0
FRBN07 On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ01 SPOT							0.00	0	0
Total For FRBZ01							0.00	0	0
FRBZ01 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ02 SPOT							0.00	0	0
Total For FRBZ02							0.00	0	0
FRBZ02 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ03 SPOT							0.00	0	0
Total For FRBZ03							0.00	0	0
FRC03 On 08/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC01 SPOT							0.00	0	0
Total For FRC01							0.00	0	0
FRC01 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC04 SPOT							0.00	0	0
Total For FRC04							0.00	0	0
FRC04 On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC08 SPOT							0.00	0	0
Total For FRC08							0.00	0	0
FRC08 On 26/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC10 SPOT							0.00	0	0
Total For FRC10							0.00	0	0
FRC10 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC11 SPOT							0.00	0	0
Total For FRC11							0.00	0	0
FRC11 On 09/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC16 SPOT							0.00	0	0
Total For FRC16							0.00	0	0
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC17 SPOT							0.00	0	0
Total For FRC17							0.00	0	0
FRC29 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC29 SPOT							0.00	0	0
Total For FRC29							0.00	0	0
FRC36 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC36 SPOT							0.00	0	0
Total For FRC36							0.00	0	0
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC37 SPOT							0.00	0	0
Total For FRC37							0.00	0	0
FRC40 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC40 SPOT							0.00	0	0
Total For FRC40							0.00	0	0
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC41 SPOT							0.00	0	0
Total For FRC41							0.00	0	0
FRC43 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC43 SPOT							0.00	0	0
Total For FRC43							0.00	0	0
FRC44 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC44 SPOT							0.00	0	0
Total For FRC44							0.00	0	0
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	6,000,000
Total FRC47 SPOT							0.00	0	6,000,000
Total For FRC47							0.00	0	6,000,000
FRC48 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC48 SPOT							0.00	0	0
Total For FRC48							0.00	0	0
FRC51 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC51 SPOT							0.00	0	0
Total For FRC51							0.00	0	0
FRC52 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC52 SPOT							0.00	0	0
Total For FRC52							0.00	0	0
FRC53 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC53 SPOT							0.00	0	0
Total For FRC53							0.00	0	0
FRC54 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC54 SPOT							0.00	0	0
Total For FRC54							0.00	0	0
FRC55 On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC55 SPOT							0.00	0	0
Total For FRC55							0.00	0	0
FRC56 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC56 SPOT							0.00	0	0
Total For FRC56							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A1 SPOT							0.00	0	0
Total For FRE2A1							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A2 SPOT							0.00	0	0
Total For FRE2A2							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B1 SPOT							0.00	0	0
Total For FRE2B1							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRE2B2 SPOT							0.00	0	0
Total For FRE2B2							0.00	0	0
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2C SPOT							0.00	0	0
Total For FRE2C							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2D SPOT							0.00	0	0
Total For FRE2D							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2E SPOT							0.00	0	0
Total For FRE2E							0.00	0	0
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2F SPOT							0.00	0	0
Total For FRE2F							0.00	0	0
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2G SPOT							0.00	0	0
Total For FRE2G							0.00	0	0
FREE/ On 19/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FREEA1 SPOT							0.00	0	0
Total For FREEA1							0.00	0	0
FREEE On 19/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FREEB1 SPOT							0.00	0	0
Total For FREEB1							0.00	0	0
FREEC On 19/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FREEC1 SPOT							0.00	0	0
Total For FREEC1							0.00	0	0
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRI15 SPOT							0.00	0	0
Total For FRI15							0.00	0	0
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	1,690,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRJ13 SPOT							0.00	0	1,690,000
Total For FRJ13							0.00	0	1,690,000
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ14 SPOT							0.00	0	0
Total For FRJ14							0.00	0	0
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ16 SPOT							0.00	0	0
Total For FRJ16							0.00	0	0
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ18 SPOT							0.00	0	0
Total For FRJ18							0.00	0	0
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS36 SPOT							0.00	0	0
Total For FRS36							0.00	0	0
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS37 SPOT							0.00	0	0
Total For FRS37							0.00	0	0
FRS39 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS39 SPOT							0.00	0	0
Total For FRS39							0.00	0	0
FRS40 On 01/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS40 SPOT							0.00	0	0
Total For FRS40							0.00	0	0
FRS42 On 01/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS42 SPOT							0.00	0	0
Total For FRS42							0.00	0	0
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS43 SPOT							0.00	0	0
Total For FRS43							0.00	0	0
FRS44 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS44 SPOT							0.00	0	0
Total For FRS44							0.00	0	0
FRS45 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS45 SPOT							0.00	0	0
Total For FRS45							0.00	0	0
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS46 SPOT							0.00	0	0
Total For FRS46							0.00	0	0
FRS47 On 07/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS47 SPOT							0.00	0	0
Total For FRS47							0.00	0	0
FRS48 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS48 SPOT							0.00	0	0
Total For FRS48							0.00	0	0
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS49 SPOT							0.00	0	0
Total For FRS49							0.00	0	0
FRS50 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS50 SPOT							0.00	0	0
Total For FRS50							0.00	0	0
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			7,200,000,000.00	72,000	72,000
Total FRX14 SPOT							7,200,000,000.00	72,000	72,000
Total For FRX14							7,200,000,000.00	72,000	72,000
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,000
Total FRX15 SPOT							600,000,000.00	6,000	6,000
Total For FRX15							600,000,000.00	6,000	6,000
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX18 SPOT							0.00	0	0
Total For FRX18							0.00	0	0
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX24 SPOT							400,000,000,000.00	4,000,000	2,000,000
Total For FRX24							400,000,000,000.00	4,000,000	2,000,000
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX31 SPOT							0.00	0	0
Total For FRX31							0.00	0	0
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX45 SPOT							0.00	0	0
Total For FRX45							0.00	0	0
GFC2 On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GFC2 SPOT							0.00	0	0
Total For GFC2							0.00	0	0
GPT0E On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT08 SPOT							0.00	0	0
Total For GPT08							0.00	0	0
GPT1A On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1A2 SPOT							0.00	0	0
Total For GPT1A2							0.00	0	0
GPT1E On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1B2 SPOT							0.00	0	0
Total For GPT1B2							0.00	0	0
GPT1C On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1C2 SPOT							0.00	0	0
Total For GPT1C2							0.00	0	0
GPT1E On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1D2 SPOT							0.00	0	0
Total For GPT1D2							0.00	0	0
GPT2A On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT2A1 SPOT							0.00	0	0
Total For GPT2A1							0.00	0	0
GPT2E On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GPT2B1 SPOT							0.00	0	0
Total For GPT2B1							0.00	0	0
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT2C1 SPOT							0.00	0	0
Total For GPT2C1							0.00	0	0
GR1A On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GR1A2A SPOT							0.00	0	0
Total For GR1A2A							0.00	0	0
GRA2 On 16/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA278 SPOT							0.00	0	0
Total For GRA278							0.00	0	0
GRA2 On 01/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA279 SPOT							0.00	0	0
Total For GRA279							0.00	0	0
GRA2 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA280 SPOT							0.00	0	0
Total For GRA280							0.00	0	0
GRA2 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA281 SPOT							0.00	0	0
Total For GRA281							0.00	0	0
GRA2 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA282 SPOT							0.00	0	0
Total For GRA282							0.00	0	0
GRB8 On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRB83 SPOT							0.00	0	0
Total For GRB83							0.00	0	0
GRD1 On 18/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD154 SPOT							0.00	0	0
Total For GRD154							0.00	0	0
GRD1 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRD155 SPOT							0.00	0	0
Total For GRD155							0.00	0	0
GRD155 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD156 SPOT							0.00	0	0
Total For GRD156							0.00	0	0
GRD156 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD157 SPOT							0.00	0	0
Total For GRD157							0.00	0	0
GRDB On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDB1 SPOT							0.00	0	0
Total For GRDB1							0.00	0	0
GRDC On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDC1 SPOT							0.00	0	0
Total For GRDC1							0.00	0	0
GRN1A On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1A1 SPOT							0.00	0	0
Total For GRN1A1							0.00	0	0
GRN1B On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1B SPOT							0.00	0	0
Total For GRN1B							0.00	0	0
GRN1C On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1C SPOT							0.00	0	0
Total For GRN1C							0.00	0	0
GRN1D On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1D SPOT							0.00	0	0
Total For GRN1D							0.00	0	0
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	1,500,000
Total GRT01 SPOT							0.00	0	1,500,000
Total For GRT01							0.00	0	1,500,000
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1B2 SPOT							0.00	0	0
Total For HMS1B2							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT							0.00	0	0
Total For HMS1B3							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B5 SPOT							0.00	0	0
Total For HMS1B5							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B6 SPOT							0.00	0	0
Total For HMS1B6							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT							0.00	0	0
Total For HMS1B7							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B8 SPOT							0.00	0	0
Total For HMS1B8							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B9 SPOT							0.00	0	0
Total For HMS1B9							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT							0.00	0	0
Total For HMS1C2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C3 SPOT							0.00	0	0
Total For HMS1C3							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C4 SPOT							0.00	0	0
Total For HMS1C4							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1C5 SPOT							0.00	0	0
Total For HMS1C5							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT							0.00	0	0
Total For HMS1D2							0.00	0	0
HMS1I On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D3 SPOT							0.00	0	0
Total For HMS1D3							0.00	0	0
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D4 SPOT							0.00	0	0
Total For HMS1D4							0.00	0	0
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D5 SPOT							0.00	0	0
Total For HMS1D5							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT							0.00	0	0
Total For HMS1E2							0.00	0	0
HMS1I On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E3 SPOT							0.00	0	0
Total For HMS1E3							0.00	0	0
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E4 SPOT							0.00	0	0
Total For HMS1E4							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT							0.00	0	0
Total For HMS1F2							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT							0.00	0	0
Total For HMS1G2							0.00	0	0
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			59,000,000,000.00	590,000	6,005,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY20 SPOT							59,000,000,000.00	590,000	6,005,000
Total For HWAY20							59,000,000,000.00	590,000	6,005,000
HWAY On 07/12/2023 Spot Bond			100.00000	100.00000			19,600,000,000,000.00	196,000,000	98,000,000
Total HWAY23 SPOT							19,600,000,000,000.00	196,000,000	98,000,000
Total For HWAY23							19,600,000,000,000.00	196,000,000	98,000,000
HWAY On 07/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY24 SPOT							0.00	0	0
Total For HWAY24							0.00	0	0
HWAY On 31/07/2034 Spot Bond			100.00000	100.00000			2,411,800,000,000.00	24,118,000	118,000
Total HWAY34 SPOT							2,411,800,000,000.00	24,118,000	118,000
Total For HWAY34							2,411,800,000,000.00	24,118,000	118,000
HWAY On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY35 SPOT							0.00	0	0
Total For HWAY35							0.00	0	0
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL01 SPOT							0.00	0	0
Total For IBL01							0.00	0	0
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL03 SPOT							0.00	0	0
Total For IBL03							0.00	0	0
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL05 SPOT							0.00	0	0
Total For IBL05							0.00	0	0
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL06 SPOT							0.00	0	0
Total For IBL06							0.00	0	0
IBL07 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL07 SPOT							0.00	0	0
Total For IBL07							0.00	0	0
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL09 SPOT							0.00	0	0
Total For IBL09							0.00	0	0
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	0
Total IBL11 SPOT							1,000,000,000,000.00	10,000,000	0
Total For IBL11							1,000,000,000,000.00	10,000,000	0
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL12 SPOT							0.00	0	0
Total For IBL12							0.00	0	0
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL13 SPOT							0.00	0	0
Total For IBL13							0.00	0	0
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL14 SPOT							0.00	0	0
Total For IBL14							0.00	0	0
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL15 SPOT							0.00	0	0
Total For IBL15							0.00	0	0
IBL18 On 10/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL18 SPOT							0.00	0	0
Total For IBL18							0.00	0	0
IBL19 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL19 SPOT							0.00	0	0
Total For IBL19							0.00	0	0
IBL20 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL20 SPOT							0.00	0	0
Total For IBL20							0.00	0	0
IBL21 On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL21 SPOT							0.00	0	0
Total For IBL21							0.00	0	0
IBL22 On 15/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL22 SPOT							0.00	0	0
Total For IBL22							0.00	0	0
IBL23 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL23 SPOT							0.00	0	0
Total For IBL23							0.00	0	0
IBL24 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL24 SPOT							0.00	0	0
Total For IBL24							0.00	0	0
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000
Total IC02 SPOT							200,000,000.00	2,000	2,000
Total For IC02							200,000,000.00	2,000	2,000
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP01 SPOT							0.00	0	0
Total For IDCP01							0.00	0	0
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP02 SPOT							0.00	0	0
Total For IDCP02							0.00	0	0
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IFM01 SPOT							0.00	0	0
Total For IFM01							0.00	0	0
IKH1A On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1A5 SPOT							0.00	0	0
Total For IKH1A5							0.00	0	0
IKH1B On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1B SPOT							0.00	0	0
Total For IKH1B							0.00	0	0
IKH1C On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1C SPOT							0.00	0	0
Total For IKH1C							0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IKH1D SPOT							0.00	0	0
Total For IKH1D							0.00	0	0
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2A2 SPOT							0.00	0	0
Total For IKH2A2							0.00	0	0
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2A3 SPOT							0.00	0	0
Total For IKH2A3							0.00	0	0
IKH2B On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2B SPOT							0.00	0	0
Total For IKH2B							0.00	0	0
IKH2C On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2C SPOT							0.00	0	0
Total For IKH2C							0.00	0	0
IKH2D On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2D SPOT							0.00	0	0
Total For IKH2D							0.00	0	0
IN03 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN03 SPOT							0.00	0	0
Total For IN03							0.00	0	0
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN04 SPOT							0.00	0	0
Total For IN04							0.00	0	0
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN07 SPOT							0.00	0	0
Total For IN07							0.00	0	0
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN09 SPOT							0.00	0	0
Total For IN09							0.00	0	0
IN669 On 10/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN669 SPOT							0.00	0	0
Total For IN669							0.00	0	0
IND11: On 10/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND119 SPOT							0.00	0	0
Total For IND119							0.00	0	0
IND12: On 17/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND120 SPOT							0.00	0	0
Total For IND120							0.00	0	0
IND12: On 24/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND121 SPOT							0.00	0	0
Total For IND121							0.00	0	0
IND12: On 31/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND122 SPOT							0.00	0	0
Total For IND122							0.00	0	0
IND12: On 07/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND123 SPOT							0.00	0	0
Total For IND123							0.00	0	0
IND12: On 14/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND124 SPOT							0.00	0	0
Total For IND124							0.00	0	0
IND12: On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND125 SPOT							0.00	0	0
Total For IND125							0.00	0	0
IND12: On 28/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND126 SPOT							0.00	0	0
Total For IND126							0.00	0	0
IND12: On 05/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND127 SPOT							0.00	0	0
Total For IND127							0.00	0	0
IND12: On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IND128 SPOT							0.00	0	0
Total For IND128							0.00	0	0
IND128 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND129 SPOT							0.00	0	0
Total For IND129							0.00	0	0
IND129 On 26/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND130 SPOT							0.00	0	0
Total For IND130							0.00	0	0
IND130 On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND131 SPOT							0.00	0	0
Total For IND131							0.00	0	0
IND131 On 16/08/2011 Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	14,000,000
Total IND133 SPOT						2,000,000,000,000.00		20,000,000	14,000,000
Total For IND133						2,000,000,000,000.00		20,000,000	14,000,000
IND133 On 23/08/2011 Spot Bond			100.00000	100.00000		30,500,000,000,000.00		305,000,000	305,000,000
Total IND134 SPOT						30,500,000,000,000.00		305,000,000	305,000,000
Total For IND134						30,500,000,000,000.00		305,000,000	305,000,000
IND134 On 30/08/2011 Spot Bond			100.00000	100.00000		28,000,000,000,000.00		280,000,000	280,000,000
Total IND135 SPOT						28,000,000,000,000.00		280,000,000	280,000,000
Total For IND135						28,000,000,000,000.00		280,000,000	280,000,000
IND135 On 13/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND137 SPOT							0.00	0	0
Total For IND137							0.00	0	0
IND137 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND138 SPOT							0.00	0	0
Total For IND138							0.00	0	0
IND138 On 27/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND139 SPOT							0.00	0	0
Total For IND139							0.00	0	0
IND139 On 25/10/2011 Spot Bond			100.00000	100.00000		500,000,000,000.00		5,000,000	5,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IND143 SPOT							500,000,000,000.00	5,000,000	5,000,000
Total For IND143							500,000,000,000.00	5,000,000	5,000,000
ING10 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING100 SPOT							0.00	0	0
Total For ING100							0.00	0	0
ING10 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING101 SPOT							0.00	0	0
Total For ING101							0.00	0	0
ING10 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING102 SPOT							0.00	0	0
Total For ING102							0.00	0	0
ING11 On 16/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING112 SPOT							0.00	0	0
Total For ING112							0.00	0	0
ING11 On 25/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING113 SPOT							0.00	0	0
Total For ING113							0.00	0	0
ING11 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING114 SPOT							0.00	0	0
Total For ING114							0.00	0	0
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING115 SPOT							0.00	0	0
Total For ING115							0.00	0	0
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING116 SPOT							0.00	0	0
Total For ING116							0.00	0	0
ING11 On 29/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING117 SPOT							0.00	0	0
Total For ING117							0.00	0	0
ING29 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ING29 SPOT							0.00	0	0
Total For ING29							0.00	0	0
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING30 SPOT							0.00	0	0
Total For ING30							0.00	0	0
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING31 SPOT							0.00	0	0
Total For ING31							0.00	0	0
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING32 SPOT							0.00	0	0
Total For ING32							0.00	0	0
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING33 SPOT							0.00	0	0
Total For ING33							0.00	0	0
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING34 SPOT							0.00	0	0
Total For ING34							0.00	0	0
ING36 On 26/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING36 SPOT							0.00	0	0
Total For ING36							0.00	0	0
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING46 SPOT							0.00	0	0
Total For ING46							0.00	0	0
ING53 On 14/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING53 SPOT							0.00	0	0
Total For ING53							0.00	0	0
ING71 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING71 SPOT							0.00	0	0
Total For ING71							0.00	0	0
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ING82 SPOT							0.00	0	0
Total For ING82							0.00	0	0
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING89 SPOT							0.00	0	0
Total For ING89							0.00	0	0
INJ01 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ01 SPOT							0.00	0	0
Total For INJ01							0.00	0	0
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ02 SPOT							0.00	0	0
Total For INJ02							0.00	0	0
IP250U On 31/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP250U SPOT							0.00	0	0
Total For IP250U							0.00	0	0
IPB3 On 04/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPB3 SPOT							0.00	0	0
Total For IPB3							0.00	0	0
IPL4 On 29/03/2014 Spot Bond			100.00000	100.00000			5,400,000,000.00	54,000	54,000
Total IPL4 SPOT							5,400,000,000.00	54,000	54,000
Total For IPL4							5,400,000,000.00	54,000	54,000
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPL5 SPOT							0.00	0	0
Total For IPL5							0.00	0	0
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			24,030,000,000,000.00	240,300,000	300,000
Total IPL6 SPOT							24,030,000,000,000.00	240,300,000	300,000
Total For IPL6							24,030,000,000,000.00	240,300,000	300,000
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV01 SPOT							0.00	0	0
Total For IV01							0.00	0	0
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV012 SPOT							0.00	0	0
Total For IV012							0.00	0	0
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV013 SPOT							0.00	0	0
Total For IV013							0.00	0	0
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV014 SPOT							0.00	0	0
Total For IV014							0.00	0	0
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV015 SPOT							0.00	0	0
Total For IV015							0.00	0	0
IV03 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV03 SPOT							0.00	0	0
Total For IV03							0.00	0	0
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV04 SPOT							0.00	0	0
Total For IV04							0.00	0	0
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV07 SPOT							0.00	0	0
Total For IV07							0.00	0	0
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV08 SPOT							0.00	0	0
Total For IV08							0.00	0	0
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV09 SPOT							0.00	0	0
Total For IV09							0.00	0	0
IVA119 On 12/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA119 SPOT							0.00	0	0
Total For IVA119							0.00	0	0
IVA120 On 19/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA120 SPOT							0.00	0	0
Total For IVA120							0.00	0	0
IVA120 On 26/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA121 SPOT							0.00	0	0
Total For IVA121							0.00	0	0
IVA121 On 02/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA122 SPOT							0.00	0	0
Total For IVA122							0.00	0	0
IVA122 On 09/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA123 SPOT							0.00	0	0
Total For IVA123							0.00	0	0
IVA123 On 23/06/2011 Spot Bond			100.00000	100.00000		300,000,000,000.00	3,000,000	1,000,000	
Total IVA125 SPOT						300,000,000,000.00	3,000,000	1,000,000	
Total For IVA125						300,000,000,000.00	3,000,000	1,000,000	
IVA125 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA126 SPOT							0.00	0	0
Total For IVA126							0.00	0	0
IVA126 On 14/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA128 SPOT							0.00	0	0
Total For IVA128							0.00	0	0
IVA128 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA129 SPOT							0.00	0	0
Total For IVA129							0.00	0	0
IVA129 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA130 SPOT							0.00	0	0
Total For IVA130							0.00	0	0
IVA130 On 04/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA131 SPOT							0.00	0	0
Total For IVA131							0.00	0	0
IVA131 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA132 SPOT							0.00	0	0
Total For IVA132							0.00	0	0
IVA132 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA133 SPOT							0.00	0	0
Total For IVA133							0.00	0	0
IVA133 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA135 SPOT							0.00	0	0
Total For IVA135							0.00	0	0
IVA135 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA138 SPOT							0.00	0	0
Total For IVA138							0.00	0	0
IVA138 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA142 SPOT							0.00	0	0
Total For IVA142							0.00	0	0
IVA142 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA143 SPOT							0.00	0	0
Total For IVA143							0.00	0	0
IVC000 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC001 SPOT							0.00	0	0
Total For IVC001							0.00	0	0
IVC001 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC002 SPOT							0.00	0	0
Total For IVC002							0.00	0	0
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF01U SPOT							0.00	0	0
Total For KCF01U							0.00	0	0
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF02U SPOT							0.00	0	0
Total For KCF02U							0.00	0	0
KSB00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KSB004 SPOT							0.00	0	0
Total For KSB004							0.00	0	0
KSB00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB005 SPOT							0.00	0	0
Total For KSB005							0.00	0	0
KSB00 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB006 SPOT							0.00	0	0
Total For KSB006							0.00	0	0
KSP00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP003 SPOT							0.00	0	0
Total For KSP003							0.00	0	0
KSP00 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP004 SPOT							0.00	0	0
Total For KSP004							0.00	0	0
KSP00 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP005 SPOT							0.00	0	0
Total For KSP005							0.00	0	0
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total KW01 SPOT							0.00	0	0
Total For KW01							0.00	0	0
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total LBK01 SPOT							0.00	0	0
Total For LBK01							0.00	0	0
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total LEO01 SPOT							0.00	0	0
Total For LEO01							0.00	0	0
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total LGL1 SPOT							0.00	0	0
Total For LGL1							0.00	0	0
LUX44 On 24/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LUX44 SPOT							0.00	0	0
Total For LUX44							0.00	0	0
MAQ0l On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ002 SPOT							0.00	0	0
Total For MAQ002							0.00	0	0
MAQ0l On 19/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ003 SPOT							0.00	0	0
Total For MAQ003							0.00	0	0
MAQ0l On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ004 SPOT							0.00	0	0
Total For MAQ004							0.00	0	0
MBF0l On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF018 SPOT							0.00	0	0
Total For MBF018							0.00	0	0
MBF0l On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF019 SPOT							0.00	0	0
Total For MBF019							0.00	0	0
MBF0z On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF021 SPOT							0.00	0	0
Total For MBF021							0.00	0	0
MBF0z On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF023 SPOT							0.00	0	0
Total For MBF023							0.00	0	0
MBF0z On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF04 SPOT							0.00	0	0
Total For MBF04							0.00	0	0
MBF1€ On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF16 SPOT							0.00	0	0
Total For MBF16							0.00	0	0
MBP0r On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP011 SPOT							0.00	0	0
Total For MBP011							0.00	0	0
MBP0 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP012 SPOT							0.00	0	0
Total For MBP012							0.00	0	0
MBP0 On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP013 SPOT							0.00	0	0
Total For MBP013							0.00	0	0
MBP1 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP10U SPOT							0.00	0	0
Total For MBP10U							0.00	0	0
MBP1 On 10/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP14U SPOT							0.00	0	0
Total For MBP14U							0.00	0	0
MBP1 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP16U SPOT							0.00	0	0
Total For MBP16U							0.00	0	0
MBP1 On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP17U SPOT							0.00	0	0
Total For MBP17U							0.00	0	0
MBP1 On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP18U SPOT							0.00	0	0
Total For MBP18U							0.00	0	0
MBP1 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP19U SPOT							0.00	0	0
Total For MBP19U							0.00	0	0
MBP2 On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP20U SPOT							0.00	0	0
Total For MBP20U							0.00	0	0
MBP2 On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP21U SPOT							0.00	0	0
Total For MBP21U							0.00	0	0
MCB1I On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MCB1M SPOT							0.00	0	0
Total For MCB1M							0.00	0	0
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000			25,400,000,000,000.00	254,000,000	0
Total MET01 SPOT							25,400,000,000,000.00	254,000,000	0
Total For MET01							25,400,000,000,000.00	254,000,000	0
MFS1/ On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A1 SPOT							0.00	0	0
Total For MFS1A1							0.00	0	0
MFS1/ On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A2 SPOT							0.00	0	0
Total For MFS1A2							0.00	0	0
MFS1E On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1B SPOT							0.00	0	0
Total For MFS1B							0.00	0	0
MGL0 On 15/09/2015 Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000
Total MGL01 SPOT							200,000,000.00	2,000	2,000
Total For MGL01							200,000,000.00	2,000	2,000
MTN0 On 13/07/2014 Spot Bond			100.00000	100.00000			44,600,000,000.00	446,000	20,446,000
Total MTN02 SPOT							44,600,000,000.00	446,000	20,446,000
Total For MTN02							44,600,000,000.00	446,000	20,446,000
MTN0 On 13/07/2015 Spot Bond			100.00000	100.00000			15,480,000,000,000.00	154,800,000	0
Total MTN03 SPOT							15,480,000,000,000.00	154,800,000	0
Total For MTN03							15,480,000,000,000.00	154,800,000	0
MTN0 On 13/07/2017 Spot Bond			100.00000	100.00000			14,200,000,000.00	142,000	142,000
Total MTN04 SPOT							14,200,000,000.00	142,000	142,000
Total For MTN04							14,200,000,000.00	142,000	142,000
MTN0 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MTN05 SPOT							0.00	0	0
Total For MTN05							0.00	0	0
MTNC On 10/10/2011 Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,000,000
Total MTNC04 SPOT							300,000,000,000.00	3,000,000	1,000,000
Total For MTNC04							300,000,000,000.00	3,000,000	1,000,000
MTNF On 06/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNF01 SPOT							0.00	0	0
Total For MTNF01							0.00	0	0
NBK1C On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK10B SPOT							0.00	0	0
Total For NBK10B							0.00	0	0
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK1B SPOT							0.00	0	0
Total For NBK1B							0.00	0	0
NBK2/ On 15/09/2015 Spot Bond			100.00000	100.00000			300,000,000.00	3,000	10,003,000
Total NBK2A SPOT							300,000,000.00	3,000	10,003,000
Total For NBK2A							300,000,000.00	3,000	10,003,000
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK2B SPOT							0.00	0	0
Total For NBK2B							0.00	0	0
NBK3/ On 09/09/2019 Spot Bond			100.00000	100.00000			12,500,000,000.00	125,000	125,000
Total NBK3A SPOT							12,500,000,000.00	125,000	125,000
Total For NBK3A							12,500,000,000.00	125,000	125,000
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK4 SPOT							0.00	0	0
Total For NBK4							0.00	0	0
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK5B SPOT							0.00	0	0
Total For NBK5B							0.00	0	0
NBK6/ On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK6A SPOT							0.00	0	0
Total For NBK6A							0.00	0	0
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK6B SPOT							0.00	0	0
Total For NBK6B							0.00	0	0
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK7B SPOT							0.00	0	0
Total For NBK7B							0.00	0	0
NBK8F On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8A SPOT							0.00	0	0
Total For NBK8A							0.00	0	0
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8B SPOT							0.00	0	0
Total For NBK8B							0.00	0	0
NBK9F On 23/03/2016 Spot Bond			100.00000	100.00000		44,500,000,000.00		445,000	445,000
Total NBK9A SPOT						44,500,000,000.00		445,000	445,000
Total For NBK9A						44,500,000,000.00		445,000	445,000
NBK9E On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK9B SPOT							0.00	0	0
Total For NBK9B							0.00	0	0
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK11 SPOT							0.00	0	0
Total For NBK11							0.00	0	0
NBRN On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBRN1 SPOT							0.00	0	0
Total For NBRN1							0.00	0	0
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN17 SPOT							0.00	0	0
Total For NCLN17							0.00	0	0
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN19 SPOT							0.00	0	0
Total For NCLN19							0.00	0	0
NCLN: On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN23 SPOT							0.00	0	0
Total For NCLN23							0.00	0	0
NCLN: On 21/08/2011 Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000
Total NCLN24 SPOT							400,000,000,000.00	4,000,000	2,000,000
Total For NCLN24							400,000,000,000.00	4,000,000	2,000,000
NCLN: On 06/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN30 SPOT							0.00	0	0
Total For NCLN30							0.00	0	0
NCLN: On 06/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN31 SPOT							0.00	0	0
Total For NCLN31							0.00	0	0
NCLN: On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN42 SPOT							0.00	0	0
Total For NCLN42							0.00	0	0
NCLN: On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN43 SPOT							0.00	0	0
Total For NCLN43							0.00	0	0
NCLN: On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN44 SPOT							0.00	0	0
Total For NCLN44							0.00	0	0
NCLN: On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN45 SPOT							0.00	0	0
Total For NCLN45							0.00	0	0
NCLN: On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN46 SPOT							0.00	0	0
Total For NCLN46							0.00	0	0
NCLN: On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN48 SPOT							0.00	0	0
Total For NCLN48							0.00	0	0
NCLN On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN49 SPOT							0.00	0	0
Total For NCLN49							0.00	0	0
NCLN On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN50 SPOT							0.00	0	0
Total For NCLN50							0.00	0	0
NCLN On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN51 SPOT							0.00	0	0
Total For NCLN51							0.00	0	0
NCLN On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN52 SPOT							0.00	0	0
Total For NCLN52							0.00	0	0
NCLN On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN53 SPOT							0.00	0	0
Total For NCLN53							0.00	0	0
NCLN On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN54 SPOT							0.00	0	0
Total For NCLN54							0.00	0	0
NCLN On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN55 SPOT							0.00	0	0
Total For NCLN55							0.00	0	0
NCLN On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN56 SPOT							0.00	0	0
Total For NCLN56							0.00	0	0
NCLN On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN58 SPOT							0.00	0	0
Total For NCLN58							0.00	0	0
NCLN On 07/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN60 SPOT							0.00	0	0
Total For NCLN60							0.00	0	0
NCLN60 On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN61 SPOT							0.00	0	0
Total For NCLN61							0.00	0	0
NCLN61 On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN62 SPOT							0.00	0	0
Total For NCLN62							0.00	0	0
NCLN62 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN63 SPOT							0.00	0	0
Total For NCLN63							0.00	0	0
NCLN63 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN64 SPOT							0.00	0	0
Total For NCLN64							0.00	0	0
NCLN64 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN65 SPOT							0.00	0	0
Total For NCLN65							0.00	0	0
NCLN65 On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN66 SPOT							0.00	0	0
Total For NCLN66							0.00	0	0
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED10 SPOT							0.00	0	0
Total For NED10							0.00	0	0
NED11 On 17/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED11 SPOT							0.00	0	0
Total For NED11							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12A SPOT							0.00	0	0
Total For NED12A							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	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	100.00000			0.00	0	0
Total NED6 SPOT							0.00	0	0
Total For NED6							0.00	0	0
NED7 On 08/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED7 SPOT							0.00	0	0
Total For NED7							0.00	0	0
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			27,700,000,000.00	277,000	277,000
Total NED8 SPOT							27,700,000,000.00	277,000	277,000
Total For NED8							27,700,000,000.00	277,000	277,000
NED9 On 06/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED9 SPOT							0.00	0	0
Total For NED9							0.00	0	0
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total NEDH1A SPOT							0.00	0	0
Total For NEDH1A							0.00	0	0
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total NEDH1B SPOT							0.00	0	0
Total For NEDH1B							0.00	0	0
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET31 SPOT							0.00	0	0
Total For NET31							0.00	0	0
NET38 On 11/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET38 SPOT							0.00	0	0
Total For NET38							0.00	0	0
NILB10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NILB10 SPOT							0.00	0	0
Total For NILB10							0.00	0	0
NILB6 On 29/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NILB6 SPOT							0.00	0	0
Total For NILB6							0.00	0	0
NILB9 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NILB9 SPOT							0.00	0	0
Total For NILB9							0.00	0	0
NMP20 On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NMP20N SPOT							0.00	0	0
Total For NMP20N							0.00	0	0
NQ1A On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1A10 SPOT							0.00	0	0
Total For NQ1A10							0.00	0	0
NQ1B On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B10 SPOT							0.00	0	0
Total For NQ1B10							0.00	0	0
NQ1C On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C10 SPOT							0.00	0	0
Total For NQ1C10							0.00	0	0
NQF1 On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A2 SPOT							0.00	0	0
Total For NQF1A2							0.00	0	0
NQF1 On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A3 SPOT							0.00	0	0
Total For NQF1A3							0.00	0	0
NQF1 On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A6 SPOT							0.00	0	0
Total For NQF1A6							0.00	0	0
NQF1 On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A7 SPOT							0.00	0	0
Total For NQF1A7							0.00	0	0
NQF1 On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQF1A8 SPOT							0.00	0	0
Total For NQF1A8							0.00	0	0
NQF1A On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A9 SPOT							0.00	0	0
Total For NQF1A9							0.00	0	0
NQF1E On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B2 SPOT							0.00	0	0
Total For NQF1B2							0.00	0	0
NQF1E On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B6 SPOT							0.00	0	0
Total For NQF1B6							0.00	0	0
NQF1E On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B7 SPOT							0.00	0	0
Total For NQF1B7							0.00	0	0
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B9 SPOT							0.00	0	0
Total For NQF1B9							0.00	0	0
NQF1C On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C2 SPOT							0.00	0	0
Total For NQF1C2							0.00	0	0
NQF1C On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C6 SPOT							0.00	0	0
Total For NQF1C6							0.00	0	0
NQF1C On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C7 SPOT							0.00	0	0
Total For NQF1C7							0.00	0	0
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C9 SPOT							0.00	0	0
Total For NQF1C9							0.00	0	0
NQF1I On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQF1D2 SPOT							0.00	0	0
Total For NQF1D2							0.00	0	0
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D4 SPOT							0.00	0	0
Total For NQF1D4							0.00	0	0
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D5 SPOT							0.00	0	0
Total For NQF1D5							0.00	0	0
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA013 SPOT							0.00	0	0
Total For NRA013							0.00	0	0
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	0
Total NRA014 SPOT						2,000,000,000,000.00		20,000,000	0
Total For NRA014						2,000,000,000,000.00		20,000,000	0
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000		5,800,000,000,000.00		58,000,000	0
Total NRA018 SPOT						5,800,000,000,000.00		58,000,000	0
Total For NRA018						5,800,000,000,000.00		58,000,000	0
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA01U SPOT							0.00	0	0
Total For NRA01U							0.00	0	0
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000		1,804,500,000,000.00		18,045,000	45,000
Total NRA022 SPOT						1,804,500,000,000.00		18,045,000	45,000
Total For NRA022						1,804,500,000,000.00		18,045,000	45,000
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000		13,600,000,000,000.00		136,000,000	0
Total NRA023 SPOT						13,600,000,000,000.00		136,000,000	0
Total For NRA023						13,600,000,000,000.00		136,000,000	0
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA028 SPOT							0.00	0	0
Total For NRA028							0.00	0	0
NTC0E On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC08 SPOT							0.00	0	0
Total For NTC08							0.00	0	0
NTC08 On 18/04/2013 Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,000,000
Total NTC09 SPOT							300,000,000,000.00	3,000,000	1,000,000
Total For NTC09							300,000,000,000.00	3,000,000	1,000,000
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC10 SPOT							0.00	0	0
Total For NTC10							0.00	0	0
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC11 SPOT							0.00	0	0
Total For NTC11							0.00	0	0
OCT11 On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A1 SPOT							0.00	0	0
Total For OCT1A1							0.00	0	0
OCT11 On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A4 SPOT							0.00	0	0
Total For OCT1A4							0.00	0	0
OCT11 On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1B1 SPOT							0.00	0	0
Total For OCT1B1							0.00	0	0
OCT11 On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1C1 SPOT							0.00	0	0
Total For OCT1C1							0.00	0	0
OCT11 On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1D1 SPOT							0.00	0	0
Total For OCT1D1							0.00	0	0
OCT11 On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1E1 SPOT							0.00	0	0
Total For OCT1E1							0.00	0	0
OML01 On 27/10/2015 Spot Bond			100.00000	100.00000			2,644,900,000,000.00	26,449,000	449,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML01 SPOT							2,644,900,000,000.00	26,449,000	449,000
Total For OML01							2,644,900,000,000.00	26,449,000	449,000
OMN0 On 28/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total OMN01 SPOT							0.00	0	0
Total For OMN01							0.00	0	0
OTC1A On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTC1AU SPOT							0.00	0	0
Total For OTC1AU							0.00	0	0
OTCAI On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA03 SPOT							0.00	0	0
Total For OTCA03							0.00	0	0
OTCAI On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA05 SPOT							0.00	0	0
Total For OTCA05							0.00	0	0
OTCAI On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA06 SPOT							0.00	0	0
Total For OTCA06							0.00	0	0
OTCAI On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA07 SPOT							0.00	0	0
Total For OTCA07							0.00	0	0
OTCAI On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA08 SPOT							0.00	0	0
Total For OTCA08							0.00	0	0
OTCAI On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA10 SPOT							0.00	0	0
Total For OTCA10							0.00	0	0
OTCB1 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCB1U SPOT							0.00	0	0
Total For OTCB1U							0.00	0	0
PBETC On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PBET01 SPOT							0.00	0	0
Total For PBET01							0.00	0	0
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2A4 SPOT							0.00	0	0
Total For PC2A4							0.00	0	0
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2A4R SPOT							0.00	0	0
Total For PC2A4R							0.00	0	0
PC2B4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2B4 SPOT							0.00	0	0
Total For PC2B4							0.00	0	0
PC2C4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2C4 SPOT							0.00	0	0
Total For PC2C4							0.00	0	0
PC2D4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2D4 SPOT							0.00	0	0
Total For PC2D4							0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PCF03 SPOT							0.00	0	0
Total For PCF03							0.00	0	0
PNP01 On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP01 SPOT							0.00	0	0
Total For PNP01							0.00	0	0
PR2A2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A2B SPOT							0.00	0	0
Total For PR2A2B							0.00	0	0
PR2A2 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A2C SPOT							0.00	0	0
Total For PR2A2C							0.00	0	0
PR2A3 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PR2A3B SPOT							0.00	0	0
Total For PR2A3B							0.00	0	0
PR2A4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A4D SPOT							0.00	0	0
Total For PR2A4D							0.00	0	0
PR2A5 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A5C SPOT							0.00	0	0
Total For PR2A5C							0.00	0	0
PR2A6 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A6C SPOT							0.00	0	0
Total For PR2A6C							0.00	0	0
PR2A5 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A9D SPOT							0.00	0	0
Total For PR2A9D							0.00	0	0
PR2A5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A9E SPOT							0.00	0	0
Total For PR2A9E							0.00	0	0
PR2B1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1B SPOT							0.00	0	0
Total For PR2B1B							0.00	0	0
PR2B2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B2B SPOT							0.00	0	0
Total For PR2B2B							0.00	0	0
PR2B4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B4D SPOT							0.00	0	0
Total For PR2B4D							0.00	0	0
PR2B5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B5E SPOT							0.00	0	0
Total For PR2B5E							0.00	0	0
PR2C1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PR2C1B SPOT							0.00	0	0
Total For PR2C1B							0.00	0	0
PR2C ² On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C4D SPOT							0.00	0	0
Total For PR2C4D							0.00	0	0
PR2D ¹ On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1B SPOT							0.00	0	0
Total For PR2D1B							0.00	0	0
PR2D ² On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D4D SPOT							0.00	0	0
Total For PR2D4D							0.00	0	0
PRM1 ¹ On 15/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRM1A4 SPOT							0.00	0	0
Total For PRM1A4							0.00	0	0
PRP1 ¹ On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1A3 SPOT							0.00	0	0
Total For PRP1A3							0.00	0	0
PRP1 ^E On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1B3 SPOT							0.00	0	0
Total For PRP1B3							0.00	0	0
PRP1 ^C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1C3 SPOT							0.00	0	0
Total For PRP1C3							0.00	0	0
PRP2 ¹ On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP2A2 SPOT							0.00	0	0
Total For PRP2A2							0.00	0	0
PSG0 ¹ On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PSG01 SPOT							0.00	0	0
Total For PSG01							0.00	0	0
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R009P SPOT							0.00	0	0
Total For R009P							0.00	0	0
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R010P SPOT							0.00	0	0
Total For R010P							0.00	0	0
R120C On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total R120C SPOT							0.00	0	0
Total For R120C							0.00	0	0
R155 On 31/08/2011 Spot Bond			5.61500	5.60000		842,250,000,000.00	150,000,000		114,356
Total R155 SPOT						842,250,000,000.00	150,000,000		114,356
Total For R155						842,250,000,000.00	150,000,000		114,356
R155P On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total R155P SPOT							0.00	0	0
Total For R155P							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.55000	7.55500		222,774,120,300,000.00	29,506,506,000		5,701,344,914
Total R157 SPOT						222,774,120,300,000.00	29,506,506,000		5,701,344,914
Total For R157						222,774,120,300,000.00	29,506,506,000		5,701,344,914
R158P On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R158P SPOT							0.00	0	0
Total For R158P							0.00	0	0
R159P On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R159P SPOT							0.00	0	0
Total For R159P							0.00	0	0
R179 On 01/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R179 SPOT							0.00	0	0
Total For R179							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.51000	8.54500		172,764,641,680,000.00	20,301,368,000		1,982,027,700
Total R186 SPOT						172,764,641,680,000.00	20,301,368,000		1,982,027,700
Total For R186						172,764,641,680,000.00	20,301,368,000		1,982,027,700
R187P On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R187P SPOT							0.00	0	0
Total For R187P							0.00	0	0
R188P On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R188P SPOT							0.00	0	0
Total For R188P							0.00	0	0
R189 On 31/03/2013 Spot Bond			1.25000	1.25000			10,911,500,000,000.00	8,729,200,000	243,800,000
Total R189 SPOT							10,911,500,000,000.00	8,729,200,000	243,800,000
Total For R189							10,911,500,000,000.00	8,729,200,000	243,800,000
R197 On 07/12/2023 Spot Bond			2.58000	2.59000			1,217,115,000,000.00	471,750,000	35,800,000
Total R197 SPOT							1,217,115,000,000.00	471,750,000	35,800,000
Total For R197							1,217,115,000,000.00	471,750,000	35,800,000
R201 On 21/12/2014 Spot Bond			7.14000	7.14000			49,209,929,580,000.00	6,892,147,000	321,874,900
Total R201 SPOT							49,209,929,580,000.00	6,892,147,000	321,874,900
Total For R201							49,209,929,580,000.00	6,892,147,000	321,874,900
R202 On 07/12/2033 Spot Bond			2.56000	2.65000			3,166,418,470,400.00	1,236,882,215	83,680,443
Total R202 SPOT							3,166,418,470,400.00	1,236,882,215	83,680,443
Total For R202							3,166,418,470,400.00	1,236,882,215	83,680,443
R203 On 15/09/2017 Spot Bond			8.13000	8.15500			62,263,889,550,000.00	7,658,535,000	1,796,197,800
Total R203 SPOT							62,263,889,550,000.00	7,658,535,000	1,796,197,800
Total For R203							62,263,889,550,000.00	7,658,535,000	1,796,197,800
R204 On 21/12/2018 Spot Bond			8.26500	8.29500			90,713,011,665,000.00	10,975,561,000	889,553,000
Total R204 SPOT							90,713,011,665,000.00	10,975,561,000	889,553,000
Total For R204							90,713,011,665,000.00	10,975,561,000	889,553,000
R205 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R205 SPOT							0.00	0	0
Total For R205							0.00	0	0
R206 On 15/01/2014 Spot Bond			6.86000	6.85000			95,265,437,400,000.00	13,887,090,000	327,890,000
Total R206 SPOT							95,265,437,400,000.00	13,887,090,000	327,890,000
Total For R206							95,265,437,400,000.00	13,887,090,000	327,890,000
R207 On 15/01/2020 Spot Bond			8.31000	8.35000			88,545,061,851,000.00	10,655,242,100	1,143,428,700

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 SPOT							88,545,061,851,000.00	10,655,242,100	1,143,428,700
Total For R207							88,545,061,851,000.00	10,655,242,100	1,143,428,700
R208 On 31/03/2021 Spot Bond			8.35500	8.40500			175,416,015,570,000.00	20,995,334,000	3,015,209,000
Total R208 SPOT							175,416,015,570,000.00	20,995,334,000	3,015,209,000
Total For R208							175,416,015,570,000.00	20,995,334,000	3,015,209,000
R209 On 31/03/2036 Spot Bond			8.74000	8.76500			250,776,409,220,000.00	28,692,953,000	360,115,900
Total R209 SPOT							250,776,409,220,000.00	28,692,953,000	360,115,900
Total For R209							250,776,409,220,000.00	28,692,953,000	360,115,900
R210 On 31/03/2028 Spot Bond			2.60000	2.67000			4,537,520,000,000.00	1,745,200,000	213,270,000
Total R210 SPOT							4,537,520,000,000.00	1,745,200,000	213,270,000
Total For R210							4,537,520,000,000.00	1,745,200,000	213,270,000
R211 On 31/01/2017 Spot Bond			2.01000	2.03000			2,618,628,000,000.00	1,302,800,000	11,600,000
Total R211 SPOT							2,618,628,000,000.00	1,302,800,000	11,600,000
Total For R211							2,618,628,000,000.00	1,302,800,000	11,600,000
R212 On 31/01/2022 Spot Bond			2.61000	2.61000			2,083,850,100,000.00	798,410,000	58,680,000
Total R212 SPOT							2,083,850,100,000.00	798,410,000	58,680,000
Total For R212							2,083,850,100,000.00	798,410,000	58,680,000
R213 On 28/02/2031 Spot Bond			8.74000	8.78000			29,423,210,000,000.00	3,366,500,000	453,000,000
Total R213 SPOT							29,423,210,000,000.00	3,366,500,000	453,000,000
Total For R213							29,423,210,000,000.00	3,366,500,000	453,000,000
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			25,317,500,000,000.00	3,895,000,000	603,500,000
Total R214 SPOT							25,317,500,000,000.00	3,895,000,000	603,500,000
Total For R214							25,317,500,000,000.00	3,895,000,000	603,500,000
R220C On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total R220C SPOT							0.00	0	0
Total For R220C							0.00	0	0
R221C On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R221C SPOT							0.00	0	0
Total For R221C							0.00	0	0
R222C On 15/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R222C SPOT							0.00	0	0
Total For R222C							0.00	0	0
R223C On 15/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R223C SPOT							0.00	0	0
Total For R223C							0.00	0	0
R224C On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R224C SPOT							0.00	0	0
Total For R224C							0.00	0	0
R225C On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R225C SPOT							0.00	0	0
Total For R225C							0.00	0	0
R226C On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R226C SPOT							0.00	0	0
Total For R226C							0.00	0	0
R227C On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R227C SPOT							0.00	0	0
Total For R227C							0.00	0	0
R228C On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R228C SPOT							0.00	0	0
Total For R228C							0.00	0	0
R229C On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R229C SPOT							0.00	0	0
Total For R229C							0.00	0	0
R230C On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R230C SPOT							0.00	0	0
Total For R230C							0.00	0	0
R319C On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total R319C SPOT							0.00	0	0
Total For R319C							0.00	0	0
R320C On 21/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R320C SPOT							0.00	0	0
Total For R320C							0.00	0	0
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R321C SPOT							0.00	0	0
Total For R321C							0.00	0	0
R322C On 21/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R322C SPOT							0.00	0	0
Total For R322C							0.00	0	0
R323C On 21/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R323C SPOT							0.00	0	0
Total For R323C							0.00	0	0
R324C On 21/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R324C SPOT							0.00	0	0
Total For R324C							0.00	0	0
R325C On 21/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R325C SPOT							0.00	0	0
Total For R325C							0.00	0	0
R326C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R326C SPOT							0.00	0	0
Total For R326C							0.00	0	0
R327C On 21/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R327C SPOT							0.00	0	0
Total For R327C							0.00	0	0
R328C On 21/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R328C SPOT							0.00	0	0
Total For R328C							0.00	0	0
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R329C SPOT							0.00	0	0
Total For R329C							0.00	0	0
R330C On 21/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R330C SPOT							0.00	0	0
Total For R330C							0.00	0	0
R331C On 21/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total R331C SPOT							0.00	0	0
Total For R331C							0.00	0	0
R332C On 21/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total R332C SPOT							0.00	0	0
Total For R332C							0.00	0	0
R333C On 21/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total R333C SPOT							0.00	0	0
Total For R333C							0.00	0	0
R334C On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total R334C SPOT							0.00	0	0
Total For R334C							0.00	0	0
R335C On 21/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total R335C SPOT							0.00	0	0
Total For R335C							0.00	0	0
R336C On 21/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total R336C SPOT							0.00	0	0
Total For R336C							0.00	0	0
R337C On 21/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R337C SPOT							0.00	0	0
Total For R337C							0.00	0	0
R338C On 21/12/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R338C SPOT							0.00	0	0
Total For R338C							0.00	0	0
R339C On 21/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total R339C SPOT							0.00	0	0
Total For R339C							0.00	0	0
R340C On 21/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R340C SPOT							0.00	0	0
Total For R340C							0.00	0	0
R341C On 21/06/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total R341C SPOT							0.00	0	0
Total For R341C							0.00	0	0
R342C On 21/12/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total R342C SPOT							0.00	0	0
Total For R342C							0.00	0	0
R343C On 21/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total R343C SPOT							0.00	0	0
Total For R343C							0.00	0	0
R344C On 21/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total R344C SPOT							0.00	0	0
Total For R344C							0.00	0	0
R345C On 21/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total R345C SPOT							0.00	0	0
Total For R345C							0.00	0	0
R346C On 21/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total R346C SPOT							0.00	0	0
Total For R346C							0.00	0	0
R347C On 21/06/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R347C SPOT							0.00	0	0
Total For R347C							0.00	0	0
R348C On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R348C SPOT							0.00	0	0
Total For R348C							0.00	0	0
R349C On 21/06/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R349C SPOT							0.00	0	0
Total For R349C							0.00	0	0
R350C On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R350C SPOT							0.00	0	0
Total For R350C							0.00	0	0
R351C On 21/06/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R351C SPOT							0.00	0	0
Total For R351C							0.00	0	0
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R352C SPOT							0.00	0	0
Total For R352C							0.00	0	0
RCSB1 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB01 SPOT							0.00	0	0
Total For RCSB01							0.00	0	0
RCSC1 On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC03 SPOT							0.00	0	0
Total For RCSC03							0.00	0	0
RCSC1 On 06/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC04 SPOT							0.00	0	0
Total For RCSC04							0.00	0	0
RCSC1 On 09/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC05 SPOT							0.00	0	0
Total For RCSC05							0.00	0	0
RES02 On 12/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES02 SPOT							0.00	0	0
Total For RES02							0.00	0	0
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000
Total RP001 SPOT							200,000,000,000.00	2,000,000	1,000,000
Total For RP001							200,000,000,000.00	2,000,000	1,000,000
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	0
Total RP002 SPOT							200,000,000,000.00	2,000,000	0
Total For RP002							200,000,000,000.00	2,000,000	0
RPG01 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPG01 SPOT							0.00	0	0
Total For RPG01							0.00	0	0
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW02 SPOT							0.00	0	0
Total For RW02							0.00	0	0
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW21 SPOT							0.00	0	0
Total For RW21							0.00	0	0
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBC2 SPOT							0.00	0	0
Total For SBC2							0.00	0	0
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK10 SPOT							0.00	0	0
Total For SBK10							0.00	0	0
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000		7,000,000,000,000.00	70,000,000	10,000,000	
Total SBK12 SPOT						7,000,000,000,000.00	70,000,000	10,000,000	
Total For SBK12						7,000,000,000,000.00	70,000,000	10,000,000	
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK13 SPOT							0.00	0	0
Total For SBK13							0.00	0	0
SBK5 On 17/11/2011 Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000	0	
Total SBK5 SPOT						800,000,000,000.00	8,000,000	0	
Total For SBK5						800,000,000,000.00	8,000,000	0	
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000		7,815,800,000,000.00	78,158,000	158,000	
Total SBK7 SPOT						7,815,800,000,000.00	78,158,000	158,000	
Total For SBK7						7,815,800,000,000.00	78,158,000	158,000	
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000		9,625,200,000,000.00	96,252,000	252,000	
Total SBK8 SPOT						9,625,200,000,000.00	96,252,000	252,000	
Total For SBK8						9,625,200,000,000.00	96,252,000	252,000	
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000		10,200,000,000.00	102,000	102,000	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK9 SPOT							10,200,000,000.00	102,000	102,000
Total For SBK9							10,200,000,000.00	102,000	102,000
SBK11 On 10/04/2014 Spot Bond			5.75000	5.75000			1,880,250,000.00	327,000	327,000
Total SBK11 SPOT							1,880,250,000.00	327,000	327,000
Total For SBK11							1,880,250,000.00	327,000	327,000
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN18 SPOT							0.00	0	0
Total For SBN18							0.00	0	0
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN20 SPOT							0.00	0	0
Total For SBN20							0.00	0	0
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN27 SPOT							0.00	0	0
Total For SBN27							0.00	0	0
SBN29 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN29 SPOT							0.00	0	0
Total For SBN29							0.00	0	0
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN31 SPOT							0.00	0	0
Total For SBN31							0.00	0	0
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN32 SPOT							0.00	0	0
Total For SBN32							0.00	0	0
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN33 SPOT							0.00	0	0
Total For SBN33							0.00	0	0
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN34 SPOT							0.00	0	0
Total For SBN34							0.00	0	0
SBN35 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN35 SPOT							0.00	0	0
Total For SBN35							0.00	0	0
SBN3€ On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN36 SPOT							0.00	0	0
Total For SBN36							0.00	0	0
SBN4€ On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN42 SPOT							0.00	0	0
Total For SBN42							0.00	0	0
SBN4€ On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN45 SPOT							0.00	0	0
Total For SBN45							0.00	0	0
SBN4€ On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN48 SPOT							0.00	0	0
Total For SBN48							0.00	0	0
SBR0€ On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR002 SPOT							0.00	0	0
Total For SBR002							0.00	0	0
SBR0€ On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR003 SPOT							0.00	0	0
Total For SBR003							0.00	0	0
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS13 SPOT							0.00	0	0
Total For SBS13							0.00	0	0
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS14 SPOT							0.00	0	0
Total For SBS14							0.00	0	0
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS15 SPOT							0.00	0	0
Total For SBS15							0.00	0	0
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS3 SPOT							0.00	0	0
Total For SBS3							0.00	0	0
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS4 SPOT							0.00	0	0
Total For SBS4							0.00	0	0
SBS5 On 07/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS5 SPOT							0.00	0	0
Total For SBS5							0.00	0	0
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS7 SPOT							0.00	0	0
Total For SBS7							0.00	0	0
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			213,600,000,000.00	2,136,000	10,136,000
Total SBS9 SPOT							213,600,000,000.00	2,136,000	10,136,000
Total For SBS9							213,600,000,000.00	2,136,000	10,136,000
SBS11 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS10 SPOT							0.00	0	0
Total For SBS10							0.00	0	0
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS11 SPOT							0.00	0	0
Total For SBS11							0.00	0	0
SBS12 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS12 SPOT							0.00	0	0
Total For SBS12							0.00	0	0
SCM107 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM107 SPOT							0.00	0	0
Total For SCM107							0.00	0	0
SCM215 On 17/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM215 SPOT							0.00	0	0
Total For SCM215							0.00	0	0
SCM215 On 07/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SCM217 SPOT							0.00	0	0
Total For SCM217							0.00	0	0
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SHI02 SPOT							0.00	0	0
Total For SHI02							0.00	0	0
SJS01 On 25/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SJS01 SPOT							0.00	0	0
Total For SJS01							0.00	0	0
SJS02 On 09/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SJS02 SPOT							0.00	0	0
Total For SJS02							0.00	0	0
SJS03 On 30/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SJS03 SPOT							0.00	0	0
Total For SJS03							0.00	0	0
SJS04 On 30/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SJS04 SPOT							0.00	0	0
Total For SJS04							0.00	0	0
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SLI1 SPOT							0.00	0	0
Total For SLI1							0.00	0	0
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	0
Total SLI2 SPOT						1,000,000,000,000.00		10,000,000	0
Total For SLI2						1,000,000,000,000.00		10,000,000	0
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF1 SPOT							0.00	0	0
Total For SMF1							0.00	0	0
SMF2 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF2 SPOT							0.00	0	0
Total For SMF2							0.00	0	0
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SMF3 SPOT							0.00	0	0
Total For SMF3							0.00	0	0
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	0
Total SNT01 SPOT							1,400,000,000,000.00	14,000,000	0
Total For SNT01							1,400,000,000,000.00	14,000,000	0
SYN8C On 11/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN803 SPOT							0.00	0	0
Total For SYN803							0.00	0	0
SYN8C On 17/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN804 SPOT							0.00	0	0
Total For SYN804							0.00	0	0
SYN8C On 17/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN805 SPOT							0.00	0	0
Total For SYN805							0.00	0	0
SYN8C On 18/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN806 SPOT							0.00	0	0
Total For SYN806							0.00	0	0
SYN8C On 19/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN807 SPOT							0.00	0	0
Total For SYN807							0.00	0	0
SYN8C On 23/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN808 SPOT							0.00	0	0
Total For SYN808							0.00	0	0
SYN8C On 24/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN809 SPOT							0.00	0	0
Total For SYN809							0.00	0	0
SYN81 On 25/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN811 SPOT							0.00	0	0
Total For SYN811							0.00	0	0
SYN81 On 10/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SYN812 SPOT							0.00	0	0
Total For SYN812							0.00	0	0
SYN81 On 21/06/2011 Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,000,000
Total SYN814 SPOT							300,000,000,000.00	3,000,000	1,000,000
Total For SYN814							300,000,000,000.00	3,000,000	1,000,000
SYN81 On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN815 SPOT							0.00	0	0
Total For SYN815							0.00	0	0
SYN81 On 04/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN816 SPOT							0.00	0	0
Total For SYN816							0.00	0	0
SYN81 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN817 SPOT							0.00	0	0
Total For SYN817							0.00	0	0
SYN81 On 13/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN818 SPOT							0.00	0	0
Total For SYN818							0.00	0	0
SYN81 On 18/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN819 SPOT							0.00	0	0
Total For SYN819							0.00	0	0
SYN82 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN820 SPOT							0.00	0	0
Total For SYN820							0.00	0	0
SYN82 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN821 SPOT							0.00	0	0
Total For SYN821							0.00	0	0
SYN82 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN822 SPOT							0.00	0	0
Total For SYN822							0.00	0	0
SYN82 On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SYN823 SPOT							0.00	0	0
Total For SYN823							0.00	0	0
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ18 SPOT							0.00	0	0
Total For SZ18							0.00	0	0
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000,000	45,000,000
Total SZ25 SPOT							4,500,000,000.00	45,000,000	45,000,000
Total For SZ25							4,500,000,000.00	45,000,000	45,000,000
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total T018 SPOT							0.00	0	0
Total For T018							0.00	0	0
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	17,260,000
Total TFS06 SPOT							0.00	0	17,260,000
Total For TFS06							0.00	0	17,260,000
TFS74 On 19/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS74 SPOT							0.00	0	0
Total For TFS74							0.00	0	0
TFS75 On 30/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS75 SPOT							0.00	0	0
Total For TFS75							0.00	0	0
TFS76 On 10/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS76 SPOT							0.00	0	0
Total For TFS76							0.00	0	0
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS77 SPOT							0.00	0	0
Total For TFS77							0.00	0	0
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS78 SPOT							0.00	0	0
Total For TFS78							0.00	0	0
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH7A2A SPOT							0.00	0	0
Total For TH7A2A							0.00	0	0
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6A2 SPOT							0.00	0	0
Total For THE6A2							0.00	0	0
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6A3 SPOT							0.00	0	0
Total For THE6A3							0.00	0	0
THE6E On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6B SPOT							0.00	0	0
Total For THE6B							0.00	0	0
THE6C On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6C SPOT							0.00	0	0
Total For THE6C							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7A1 SPOT							0.00	0	0
Total For THE7A1							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7A3 SPOT							0.00	0	0
Total For THE7A3							0.00	0	0
THE7E On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7B SPOT							0.00	0	0
Total For THE7B							0.00	0	0
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7C SPOT							0.00	0	0
Total For THE7C							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A1 SPOT							0.00	0	0
Total For THE8A1							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			930,000,000,000.00	9,300,000	3,100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE8A2 SPOT							930,000,000,000.00	9,300,000	3,100,000
Total For THE8A2							930,000,000,000.00	9,300,000	3,100,000
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A3 SPOT							0.00	0	0
Total For THE8A3							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8B1 SPOT							0.00	0	0
Total For THE8B1							0.00	0	0
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8C1 SPOT							0.00	0	0
Total For THE8C1							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8D1 SPOT							0.00	0	0
Total For THE8D1							0.00	0	0
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TL12 SPOT							0.00	0	0
Total For TL12							0.00	0	0
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total TL15 SPOT							0.00	0	0
Total For TL15							0.00	0	0
TN17 On 14/11/2017 Spot Bond			100.00000	100.00000			200,708,400,000,000.00	2,007,084,000	484,000
Total TN17 SPOT							200,708,400,000,000.00	2,007,084,000	484,000
Total For TN17							200,708,400,000,000.00	2,007,084,000	484,000
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			71,438,900,000,000.00	714,389,000	389,000
Total TN20 SPOT							71,438,900,000,000.00	714,389,000	389,000
Total For TN20							71,438,900,000,000.00	714,389,000	389,000
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			36,800,000,000,000.00	368,000,000	80,000,000
Total TN23 SPOT							36,800,000,000,000.00	368,000,000	80,000,000
Total For TN23							36,800,000,000,000.00	368,000,000	80,000,000
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			21,800,000,000,000.00	218,000,000	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN25 SPOT							21,800,000,000,000.00	218,000,000	0
Total For TN25							21,800,000,000,000.00	218,000,000	0
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			19,777,700,000,000.00	197,777,000	170,577,000
Total TN27 SPOT							19,777,700,000,000.00	197,777,000	170,577,000
Total For TN27							19,777,700,000,000.00	197,777,000	170,577,000
TNF11 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TNF11 SPOT							0.00	0	0
Total For TNF11							0.00	0	0
TSP10 On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP109 SPOT							0.00	0	0
Total For TSP109							0.00	0	0
TSP11 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP111 SPOT							0.00	0	0
Total For TSP111							0.00	0	0
TSP11 On 02/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP115 SPOT							0.00	0	0
Total For TSP115							0.00	0	0
TSP11 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP116 SPOT							0.00	0	0
Total For TSP116							0.00	0	0
TSP11 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP117 SPOT							0.00	0	0
Total For TSP117							0.00	0	0
TSP11 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP118 SPOT							0.00	0	0
Total For TSP118							0.00	0	0
TSP11 On 14/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP119 SPOT							0.00	0	0
Total For TSP119							0.00	0	0
TSP12 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TSP120 SPOT							0.00	0	0
Total For TSP120							0.00	0	0
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			14,000,000,000,000.00	140,000,000	0
Total UG21 SPOT							14,000,000,000,000.00	140,000,000	0
Total For UG21							14,000,000,000,000.00	140,000,000	0
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			9,600,000,000,000.00	96,000,000	0
Total UTR02 SPOT							9,600,000,000,000.00	96,000,000	0
Total For UTR02							9,600,000,000,000.00	96,000,000	0
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR041 SPOT							0.00	0	0
Total For UTR041							0.00	0	0
UTR04 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR042 SPOT							0.00	0	0
Total For UTR042							0.00	0	0
UTR04 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR043 SPOT							0.00	0	0
Total For UTR043							0.00	0	0
UTR4C On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR40 SPOT							0.00	0	0
Total For UTR40							0.00	0	0
VIP1A: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A2 SPOT							0.00	0	0
Total For VIP1A2							0.00	0	0
VIP1A: On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A3 SPOT							0.00	0	0
Total For VIP1A3							0.00	0	0
VIP1A: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A5 SPOT							0.00	0	0
Total For VIP1A5							0.00	0	0
VIP1B: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VIP1B2 SPOT							0.00	0	0
Total For VIP1B2							0.00	0	0
VIP1B: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B3 SPOT							0.00	0	0
Total For VIP1B3							0.00	0	0
VIP1C: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C2 SPOT							0.00	0	0
Total For VIP1C2							0.00	0	0
VIP1C: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C3 SPOT							0.00	0	0
Total For VIP1C3							0.00	0	0
VOYT01: On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOYT01 SPOT							0.00	0	0
Total For VOYT01							0.00	0	0
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000		19,813,700,000,000.00		198,137,000	137,000
Total WS04 SPOT						19,813,700,000,000.00		198,137,000	137,000
Total For WS04						19,813,700,000,000.00		198,137,000	137,000
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000		11,000,000,000,000.00		110,000,000	0
Total WS05 SPOT						11,000,000,000,000.00		110,000,000	0
Total For WS05						11,000,000,000,000.00		110,000,000	0
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP1 SPOT							0.00	0	0
Total For WSP1							0.00	0	0
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000		14,600,000,000,000.00		146,000,000	0
Total WSP2 SPOT						14,600,000,000,000.00		146,000,000	0
Total For WSP2						14,600,000,000,000.00		146,000,000	0
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP3 SPOT							0.00	0	0
Total For WSP3							0.00	0	0
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WSP4 SPOT							0.00	0	0
Total For WSP4							0.00	0	0
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			12,000,000,000,000.00	120,000,000	0
Total WSP5 SPOT							12,000,000,000,000.00	120,000,000	0
Total For WSP5							12,000,000,000,000.00	120,000,000	0
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z006 SPOT							0.00	0	0
Total For Z006							0.00	0	0
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z009 SPOT							0.00	0	0
Total For Z009							0.00	0	0
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z014 SPOT							0.00	0	0
Total For Z014							0.00	0	0
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z018 SPOT							0.00	0	0
Total For Z018							0.00	0	0
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z019 SPOT							0.00	0	0
Total For Z019							0.00	0	0
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z020 SPOT							0.00	0	0
Total For Z020							0.00	0	0
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z025 SPOT							0.00	0	0
Total For Z025							0.00	0	0
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z071 SPOT							0.00	0	0
Total For Z071							0.00	0	0
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Z083 SPOT							0.00	0	0
Total For Z083							0.00	0	0
ZA001 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA001 SPOT							0.00	0	0
Total For ZA001							0.00	0	0
ZA002 On 16/08/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA002 SPOT							0.00	0	0
Total For ZA002							0.00	0	0
ZA003 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA003 SPOT							0.00	0	0
Total For ZA003							0.00	0	0
ZA004 On 12/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA004 SPOT							0.00	0	0
Total For ZA004							0.00	0	0
ZA005 On 12/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA005 SPOT							0.00	0	0
Total For ZA005							0.00	0	0
ZA007 On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA007 SPOT							0.00	0	0
Total For ZA007							0.00	0	0
ZA008 On 19/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA008 SPOT							0.00	0	0
Total For ZA008							0.00	0	0
ZA009 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA009 SPOT							0.00	0	0
Total For ZA009							0.00	0	0
ZA010 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA010 SPOT							0.00	0	0
Total For ZA010							0.00	0	0
ZA011 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ZA011 SPOT							0.00	0	0
Total For ZA011							0.00	0	0
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA012 SPOT							0.00	0	0
Total For ZA012							0.00	0	0
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA013 SPOT							0.00	0	0
Total For ZA013							0.00	0	0
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA014 SPOT							0.00	0	0
Total For ZA014							0.00	0	0
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA015 SPOT							0.00	0	0
Total For ZA015							0.00	0	0
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA016 SPOT							0.00	0	0
Total For ZA016							0.00	0	0
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA017 SPOT							0.00	0	0
Total For ZA017							0.00	0	0
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA018 SPOT							0.00	0	0
Total For ZA018							0.00	0	0
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA019 SPOT							0.00	0	0
Total For ZA019							0.00	0	0
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA020 SPOT							0.00	0	0
Total For ZA020							0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ZA021 SPOT							0.00	0	0
Total For ZA021							0.00	0	0
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA022 SPOT							0.00	0	0
Total For ZA022							0.00	0	0
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA023 SPOT							0.00	0	0
Total For ZA023							0.00	0	0
Total for SPOT							2,754,882,551,836,400.00	187,464,660,315	19,675,790,713
Total for SPOT :							2,754,882,551,836,400.00	187,464,660,315	19,675,790,713
Total Futures							2,754,882,791,091,420.00	187,464,662,316	19,675,957,789
Total Options							0.00	0	11,720
Grand Total:							2,754,882,791,091,420.00	187,464,662,316	19,675,969,509