



Interest Rates Daily MTM Report

Daily summary for: 02/08/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 03/08/2011 Can-Do Future			6.75020	6.72600		15.41	0.00	0	5,500
Total ANY DAY EXPIRY CAAF \$ Future							0.00	0	5,500
ANY D On 03/08/2011 Can-Do Future	6.70	Call		45.00000	55,000	15.41	0.00	0	11,000
ANY D On 03/08/2011 Can-Do Future	6.70	Put		19.00000	5,000	15.41	0.00	0	0
ANY D On 03/08/2011 Can-Do Future	6.75	Call		22.00000	23,000	16.41	0.00	0	0
ANY D On 03/08/2011 Can-Do Future	6.75	Put		46.00000	23,000	16.41	0.00	0	0
ANY D On 03/08/2011 Can-Do Future	6.65	Call		83.00000	101,000	15.77	0.00	0	0
ANY D On 03/08/2011 Can-Do Future	6.65	Put		7.00000	1,000	15.77	0.00	0	0
ANY D On 03/08/2011 Can-Do Future	6.80	Put		84.00000	57,000	17.42	0.00	0	0
ANY D On 03/08/2011 Can-Do Future	6.80	Call		10.00000	7,000	17.42	0.00	0	11,000
Total ANY DAY EXPIRY CAAF \$ Option							0.00	0	22,000
Total For ANY DAY EXPIRY							0.00	0	27,500
ANY D On 24/10/2011 Can-Do Future			6.82190	6.80600		14.83	0.00	0	0
Total ANY DAY EXPIRY CAAG \$ Future							0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.70	Call		251.00000	259,000	14.96	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.70	Put		145.00000	137,000	14.96	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.75	Call		222.00000	230,000	14.89	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.75	Put		166.00000	158,000	14.89	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 24/10/2011 Can-Do Future	6.65	Call		281.00000	291,000	15.03	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.65	Put		125.00000	119,000	15.03	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.00	Put		322.00000	311,000	16.02	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.00	Call		128.00000	133,000	16.02	0.00	0	14,286
ANY D On 24/10/2011 Can-Do Future	7.40	Put		651.00000	637,000	18.39	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.40	Call		57.00000	59,000	18.39	0.00	0	6,757
Total ANY DAY EXPIRY CAAG \$ Option							0.00	0	21,043
Total For ANY DAY EXPIRY							0.00	0	21,043
CF CA On 19/09/2011 Can-Do Future			0.03820	0.04110			0.00	0	22,388
Total CF CANDO CAAD Future							0.00	0	22,388
Total For CF CANDO CAAD							0.00	0	22,388
CF CA On 19/09/2011 Can-Do Future			0.09210	0.08310			0.00	0	21,898
Total CF CANDO CAAE Future							0.00	0	21,898
Total For CF CANDO CAAE							0.00	0	21,898
Total for Can-Do Future							0.00	0	92,829
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

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/F	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/F	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
R157	On	04/08/2011	Bond Future			7.20500	7.23600		3.00	0.00	0	7,130
R157	On	03/11/2011	Bond Future			7.29800	7.33200		3.25	49,604,290.65	405	3,791
R157	On	02/02/2012	Bond Future			7.39900	7.43500		3.50	0.00	0	0
R157	On	03/05/2012	Bond Future			7.51800	7.55800		3.50	0.00	0	0
R157	On	02/08/2012	Bond Future			7.66300	7.70700		3.50	0.00	0	0
Total R157 Future										49,604,290.65	405	10,921
R157	On	04/08/2011	Bond Future	7.50	Call		1,040.00000	1,162,000	3.00	0.00	0	1,000

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	7.50	Put		0.00000	0,000	3.00	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,235.00000	1,358,000	3.02	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		0.00000	0,000	3.02	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		844.00000	966,000	2.99	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		0.00000	0,000	2.99	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		219.00000	121,000	2.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		76.00000	101,000	2.95	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		0.00000	0,000	3.05	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		1,430.00000	1,553,000	3.05	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		2,207.00000	2,330,000	3.13	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		0.00000	0,000	3.13	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		3,742.00000	3,865,000	3.23	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000	3.23	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		3,404.00000	3,523,000	3.47	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		52.00000	45,000	3.47	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		3,575.00000	3,694,000	3.49	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		44.00000	36,000	3.49	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		3,235.00000	3,352,000	3.45	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		63.00000	53,000	3.45	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		3,854.00000	3,961,000	3.80	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		229.00000	211,000	3.80	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		4,001.00000	4,110,000	3.82	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		209.00000	193,000	3.82	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		3,709.00000	3,814,000	3.79	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		251.00000	231,000	3.79	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	8.25	Call		2,851.00000	2,944,000	3.65	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		644.00000	608,000	3.65	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		2,970.00000	3,065,000	3.67	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		606.00000	572,000	3.67	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		2,734.00000	2,825,000	3.64	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		685.00000	647,000	3.64	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Call		2,194.00000	2,270,000	3.58	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		1,324.00000	1,269,000	3.58	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		2,287.00000	2,364,000	3.59	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		1,270.00000	1,215,000	3.59	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		2,103.00000	2,177,000	3.56	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		1,381.00000	1,324,000	3.56	0.00	0	0
Total R157 Option										0.00	0	4,520
Total For R157										49,604,290.65	405	15,441
R186	On	04/08/2011	Bond Future			8.30400	8.38500		9.75	0.00	0	5,192
R186	On	03/11/2011	Bond Future			8.37200	8.45600		10.25	871,131,086.28	7,137	24,567
R186	On	02/02/2012	Bond Future			8.44000	8.52600		11.50	0.00	0	2,500
R186	On	03/05/2012	Bond Future			8.51300	8.60300		11.50	0.00	0	0
R186	On	02/08/2012	Bond Future			8.59300	8.68600		11.25	0.00	0	0
Total R186 Future										871,131,086.28	7,137	32,259
R186	On	04/08/2011	Bond Future	8.25	Call		53.00000	141,000	9.62	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		1,367.00000	669,000	9.62	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		129.00000	324,000	9.65	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		954.00000	363,000	9.65	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		18.00000	49,000	9.59	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		1,824.00000	1,069,000	9.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.35	Put		610.00000	165,000	9.67	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		271.00000	612,000	9.67	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		0.00000	0,000	9.87	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,986.00000	3,771,000	9.87	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		5,277.00000	6,063,000	10.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		0.00000	0,000	10.03	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		11,763.00000	12,549,000	10.54	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	0,000	10.54	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		5,791.00000	6,429,000	10.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		791.00000	629,000	10.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		6,146.00000	6,799,000	10.64	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		702.00000	555,000	10.64	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		5,443.00000	6,065,000	10.57	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		890.00000	711,000	10.57	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		1,392.00000	1,139,000	10.43	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		4,133.00000	4,681,000	10.43	0.00	0	5,600
R186	On	03/11/2011	Bond Future	8.10	Put		4,587.00000	4,032,000	10.01	0.00	0	0
R186	On	03/11/2011	Bond Future	8.10	Call		1,138.00000	1,384,000	10.01	0.00	0	1,275
R186	On	03/11/2011	Bond Future	8.35	Put		3,043.00000	2,606,000	10.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.35	Call		2,031.00000	2,395,000	10.16	0.00	0	425
R186	On	03/11/2011	Bond Future	8.55	Call		2,984.00000	3,444,000	10.29	0.00	0	0
R186	On	03/11/2011	Bond Future	8.55	Put		2,097.00000	1,756,000	10.29	0.00	0	425
R186	On	03/11/2011	Bond Future	9.10	Call		6,507.00000	7,174,000	10.68	0.00	0	0
R186	On	03/11/2011	Bond Future	9.10	Put		622.00000	488,000	10.68	0.00	0	1,275
R186	On	02/02/2012	Bond Future	9.00	Call		6,365.00000	6,921,000	11.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.00	Put		2,067.00000	1,817,000	11.69	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		6,669.00000	7,237,000	11.73	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		1,931.00000	1,693,000	11.73	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		6,066.00000	6,609,000	11.65	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		2,210.00000	1,948,000	11.65	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		6,761.00000	7,289,000	11.70	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		3,211.00000	2,911,000	11.70	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		7,039.00000	7,579,000	11.73	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		3,053.00000	2,765,000	11.73	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		6,487.00000	7,004,000	11.66	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		3,375.00000	3,065,000	11.66	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Call		5,498.00000	5,955,000	11.25	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		4,926.00000	4,544,000	11.25	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Call		5,746.00000	6,214,000	11.30	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		4,730.00000	4,359,000	11.30	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		5,260.00000	5,705,000	11.21	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		5,135.00000	4,741,000	11.21	0.00	0	0
Total R186 Option										0.00	0	10,600
Total For R186										871,131,086.28	7,137	42,859
R189	On	04/08/2011	Bond Future			215.28010	215.13857			0.00	0	0
R189	On	03/11/2011	Bond Future			212.35049	212.20699			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Call		3,139.00000	3,280,000		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		3,089.00000	3,230,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	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
R189	On	04/08/2011	Bond Future	211.95	Call		3,189.00000	3,330,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.00	Call		207.00000	350,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.05	Call		157.00000	300,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0
R189	On	03/11/2011	Bond Future	211.95	Call		257.00000	400,000		0.00	0	0
R189	On	03/11/2011	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	04/08/2011	Bond Future			236.07658	236.05907			0.00	0	0
R197	On	03/11/2011	Bond Future			239.55946	239.54172			19,164,756.80	80	205
Total R197 Future										19,164,756.80	80	205
R197	On	04/08/2011	Bond Future	231.50	Call		4,559.00000	4,577,000		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		4,509.00000	4,527,000		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		4,609.00000	4,627,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.50	Call		1,042.00000	1,059,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.55	Call		992.00000	1,009,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.45	Call		1,092.00000	1,109,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R197										19,164,756.80	80	205
R201	On	04/08/2011	Bond Future			6.84900	6.88500		2.50	0.00	0	395
R201	On	03/11/2011	Bond Future			6.92200	6.96100		2.75	0.00	0	953
R201	On	02/02/2012	Bond Future			6.99600	7.03900		2.75	0.00	0	0
R201	On	03/05/2012	Bond Future			7.09300	7.14100		2.75	0.00	0	0
R201	On	02/08/2012	Bond Future			7.22300	7.27600		2.75	0.00	0	0
Total R201 Future										0.00	0	1,348
R201	On	04/08/2011	Bond Future	7.25	Call		1,109.00000	1,220,000	2.56	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		0.00000	0,000	2.56	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,260.00000	1,370,000	2.57	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		0.00000	0,000	2.57	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		958.00000	1,068,000	2.55	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		0.00000	0,000	2.55	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		2,930.00000	3,036,000	3.01	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		25.00000	20,000	3.01	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		3,063.00000	3,170,000	3.04	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		20.00000	16,000	3.04	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		2,797.00000	2,903,000	3.00	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		29.00000	24,000	3.00	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		3,212.00000	3,315,000	3.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		88.00000	78,000	3.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		3,330.00000	3,434,000	3.09	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		80.00000	71,000	3.09	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		3,095.00000	3,198,000	3.06	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		98.00000	88,000	3.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Call		1,944.00000	2,026,000	2.88	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		490.00000	456,000	2.88	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		2,032.00000	2,116,000	2.89	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		459.00000	428,000	2.89	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		1,858.00000	1,938,000	2.87	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		522.00000	486,000	2.87	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call		1,405.00000	1,471,000	2.75	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		916.00000	866,000	2.75	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		1,475.00000	1,543,000	2.77	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		878.00000	830,000	2.77	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		1,337.00000	1,401,000	2.73	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		957.00000	905,000	2.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,348
R202	On	04/08/2011	Bond Future			176.25020	175.39289			0.00	0	90
R202	On	03/11/2011	Bond Future			178.85041	177.98050			0.00	0	22,733
R202	On	02/02/2012	Bond Future			178.90984	178.02691			0.00	0	0
Total R202 Future										0.00	0	22,823
R202	On	04/08/2011	Bond Future	1.00	Call		174,393.00000	175,250,000		0.00	0	0
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		174,343.00000	175,200,000		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		174,443.00000	175,300,000		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		177,481.00000	178,350,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Put		1.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future	0.55	Call		177,431.00000	178,300,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Put		1.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Call		177,531.00000	178,400,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Put		1.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.00	Call		1,027.00000	1,910,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.05	Call		977.00000	1,860,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	176.95	Call		1,077.00000	1,960,000		0.00	0	0
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	22,823
R203	On	04/08/2011	Bond Future			7.76000	7.80600		5.00	0.00	0	824
R203	On	03/11/2011	Bond Future			7.85200	7.90000		5.25	0.00	0	1,604
R203	On	02/02/2012	Bond Future			7.94800	7.99900		5.75	0.00	0	0
R203	On	03/05/2012	Bond Future			8.05500	8.11000		5.75	0.00	0	0
R203	On	02/08/2012	Bond Future			8.17800	8.23600		5.25	0.00	0	0
Total R203 Future										0.00	0	2,428
R203	On	04/08/2011	Bond Future	8.00	Call		939.00000	1,158,000	5.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		5.00000	1,000	5.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,174.00000	1,397,000	5.02	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1.00000	0,000	5.02	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		710.00000	919,000	4.98	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		15.00000	1,000	4.98	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		2,996.00000	3,182,000	5.47	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		246.00000	208,000	5.47	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	8.55	Call		3,188.00000	3,379,000	5.49	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		213.00000	180,000	5.49	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		2,807.00000	2,989,000	5.45	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		282.00000	240,000	5.45	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		3,865.00000	4,042,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		571.00000	519,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		4,041.00000	4,221,000	6.03	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		532.00000	483,000	6.03	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		3,696.00000	3,869,000	5.96	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		617.00000	561,000	5.96	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		3,709.00000	3,875,000	5.99	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		1,008.00000	938,000	5.99	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		3,861.00000	4,030,000	6.02	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		953.00000	885,000	6.02	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		3,561.00000	3,723,000	5.97	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		1,068.00000	993,000	5.97	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Call		2,738.00000	2,878,000	5.25	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		1,662.00000	1,563,000	5.25	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		2,869.00000	3,012,000	5.29	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		1,591.00000	1,495,000	5.29	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		2,611.00000	2,748,000	5.22	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		1,737.00000	1,636,000	5.22	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,428
R204	On	04/08/2011	Bond Future			7.95500	8.00100		6.00	0.00	0	220

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future			8.04200	8.09000		6.25	925,394.31	9	2,121
R204	On	02/02/2012	Bond Future			8.13100	8.18200		6.75	0.00	0	0
R204	On	03/05/2012	Bond Future			8.23100	8.28400		7.00	0.00	0	0
R204	On	02/08/2012	Bond Future			8.34400	8.40000		6.50	0.00	0	0
Total R204 Future										925,394.31	9	2,341
R204	On	04/08/2011	Bond Future	8.00	Call		213.00000	327,000	5.91	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		218.00000	80,000	5.91	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		377.00000	547,000	5.93	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		109.00000	26,000	5.93	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		104.00000	163,000	5.89	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		384.00000	191,000	5.89	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		3,694.00000	3,910,000	6.50	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		261.00000	221,000	6.50	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		3,914.00000	4,134,000	6.53	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		227.00000	191,000	6.53	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		3,478.00000	3,689,000	6.48	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		300.00000	255,000	6.48	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		4,678.00000	4,887,000	7.15	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		577.00000	523,000	7.15	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		4,877.00000	5,089,000	7.18	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		532.00000	481,000	7.18	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		4,482.00000	4,687,000	7.12	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		625.00000	567,000	7.12	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		3,794.00000	3,964,000	7.14	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		1,509.00000	1,415,000	7.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.80	Call		3,956.00000	4,131,000	7.16	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		1,430.00000	1,341,000	7.16	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		3,634.00000	3,801,000	7.11	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		1,591.00000	1,494,000	7.11	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Call		2,816.00000	2,961,000	6.50	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		2,337.00000	2,213,000	6.50	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		2,956.00000	3,105,000	6.54	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		2,239.00000	2,119,000	6.54	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		2,680.00000	2,821,000	6.47	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		2,440.00000	2,312,000	6.47	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										925,394.31	9	2,341
R206	On	04/08/2011	Bond Future			6.57800	6.60400		2.00	0.00	0	9,866
R206	On	03/11/2011	Bond Future			6.63900	6.66800		2.00	1,308,944,106.11	12,577	12,577
R206	On	02/02/2012	Bond Future			6.70200	6.73500		2.00	0.00	0	0
R206	On	03/05/2012	Bond Future			6.80500	6.84300		2.00	0.00	0	0
R206	On	02/08/2012	Bond Future			6.96000	7.00500		1.75	0.00	0	0
Total R206 Future										1,308,944,106.11	12,577	22,443
R206	On	04/08/2011	Bond Future	7.00	Call		882.00000	940,000	2.04	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		0.00000	0,000	2.04	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		993.00000	1,051,000	2.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		0.00000	0,000	2.05	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		771.00000	829,000	2.03	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		0.00000	0,000	2.03	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		2,175.00000	2,232,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		13.00000	11,000	2.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.80	Call		2,271.00000	2,328,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		11.00000	9,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		2,080.00000	2,136,000	2.20	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		17.00000	14,000	2.20	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		2,309.00000	2,363,000	2.24	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		59.00000	54,000	2.24	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		2,390.00000	2,445,000	2.25	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		53.00000	48,000	2.25	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		2,227.00000	2,281,000	2.22	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		65.00000	59,000	2.22	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		1,369.00000	1,411,000	2.08	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		337.00000	319,000	2.08	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		1,430.00000	1,472,000	2.10	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		321.00000	302,000	2.10	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		1,312.00000	1,353,000	2.07	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		358.00000	339,000	2.07	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call		884.00000	919,000	1.75	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		553.00000	528,000	1.75	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		928.00000	963,000	1.76	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		530.00000	504,000	1.76	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		842.00000	876,000	1.74	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		579.00000	552,000	1.74	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										1,308,944,106.11	12,577	22,443
R207	On	04/08/2011	Bond Future			8.05400	8.11500		6.75	0.00	0	6,115

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future			8.13400	8.19700		7.00	0.00	0	610
R207	On	02/02/2012	Bond Future			8.21600	8.28200		8.00	0.00	0	0
R207	On	03/05/2012	Bond Future			8.30900	8.37800		8.00	0.00	0	0
R207	On	02/08/2012	Bond Future			8.41300	8.48600		7.50	0.00	0	0
Total R207 Future										0.00	0	6,725
R207	On	04/08/2011	Bond Future	8.25	Call		806.00000	1,139,000	6.75	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		24.00000	1,000	6.75	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,077.00000	1,425,000	6.77	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		8.00000	0,000	6.77	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		557.00000	856,000	6.73	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		64.00000	7,000	6.73	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		3,442.00000	3,734,000	7.28	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		370.00000	304,000	7.28	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		3,667.00000	3,966,000	7.31	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		323.00000	264,000	7.31	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		3,222.00000	3,506,000	7.25	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		422.00000	348,000	7.25	0.00	0	0
R207	On	03/11/2011	Bond Future	7.90	Put		0.00000	2,123,000	6.83	0.00	0	0
R207	On	03/11/2011	Bond Future	7.90	Call		0.00000	778,000	6.83	3,112,000.00	4,000	2,000
R207	On	03/11/2011	Bond Future	8.15	Call		0.00000	1,404,000	6.95	0.00	0	0
R207	On	03/11/2011	Bond Future	8.15	Put		0.00000	1,313,000	6.95	5,252,000.00	4,000	2,000
R207	On	03/11/2011	Bond Future	8.35	Call		0.00000	2,067,000	7.06	0.00	0	0
R207	On	03/11/2011	Bond Future	8.35	Put		0.00000	846,000	7.06	3,384,000.00	4,000	2,000
R207	On	02/02/2012	Bond Future	9.00	Call		4,634.00000	4,914,000	8.30	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		774.00000	689,000	8.30	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	9.05	Call		4,838.00000	5,123,000	8.33	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		717.00000	637,000	8.33	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		4,433.00000	4,708,000	8.27	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		835.00000	745,000	8.27	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		3,783.00000	4,015,000	8.15	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		1,814.00000	1,675,000	8.15	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		3,951.00000	4,189,000	8.18	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		1,722.00000	1,589,000	8.18	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		3,618.00000	3,845,000	8.12	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		1,911.00000	1,767,000	8.12	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Call		3,524.00000	3,750,000	7.50	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		2,163.00000	2,008,000	7.50	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		3,686.00000	3,916,000	7.55	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		2,070.00000	1,919,000	7.55	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		3,367.00000	3,588,000	7.46	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		2,262.00000	2,102,000	7.46	0.00	0	0
Total R207 Option										11,748,000.00	12,000	6,000
Total For R207										11,748,000.00	12,000	12,725
R208	On	04/08/2011	Bond Future			8.08400	8.14500		7.50	0.00	0	1,511
R208	On	03/11/2011	Bond Future			8.15800	8.22200		8.25	4,488,033.97	49	5,948
R208	On	02/02/2012	Bond Future			8.23300	8.29900		8.75	0.00	0	0
R208	On	03/05/2012	Bond Future			8.31500	8.38400		9.00	0.00	0	0
R208	On	02/08/2012	Bond Future			8.40600	8.47700		8.25	0.00	0	0
Total R208 Future										4,488,033.97	49	7,459
R208	On	04/08/2011	Bond Future	8.25	Call		698.00000	1,031,000	7.50	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		50.00000	4,000	7.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/08/2011	Bond Future	8.30	Call		973.00000	1,334,000	7.53	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		19.00000	1,000	7.53	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		457.00000	738,000	7.48	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		117.00000	19,000	7.48	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		3,578.00000	3,889,000	8.44	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		449.00000	371,000	8.44	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		3,813.00000	4,131,000	8.48	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		395.00000	324,000	8.48	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		3,348.00000	3,650,000	8.40	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		509.00000	423,000	8.40	0.00	0	0
R208	On	03/11/2011	Bond Future	7.95	Put		2,456.00000	2,197,000	7.91	0.00	0	0
R208	On	03/11/2011	Bond Future	7.95	Call		788.00000	918,000	7.91	0.00	0	1,995
R208	On	03/11/2011	Bond Future	8.20	Put		1,556.00000	1,360,000	8.06	0.00	0	0
R208	On	03/11/2011	Bond Future	8.20	Call		1,423.00000	1,615,000	8.06	0.00	0	665
R208	On	03/11/2011	Bond Future	8.40	Call		2,098.00000	2,339,000	8.19	0.00	0	0
R208	On	03/11/2011	Bond Future	8.40	Put		1,027.00000	880,000	8.19	0.00	0	665
R208	On	03/11/2011	Bond Future	8.90	Call		4,296.00000	4,628,000	8.55	0.00	0	0
R208	On	03/11/2011	Bond Future	8.90	Put		304.00000	247,000	8.55	0.00	0	1,995
R208	On	02/02/2012	Bond Future	9.00	Call		4,897.00000	5,195,000	9.14	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		864.00000	770,000	9.14	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		5,114.00000	5,418,000	9.18	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		802.00000	714,000	9.18	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		4,683.00000	4,976,000	9.10	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		930.00000	831,000	9.10	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		4,958.00000	5,237,000	9.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.00	Put		1,485.00000	1,364,000	9.40	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		5,155.00000	5,439,000	9.44	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		1,407.00000	1,291,000	9.44	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		4,765.00000	5,038,000	9.36	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		1,567.00000	1,440,000	9.36	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Call		3,830.00000	4,070,000	8.25	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		2,307.00000	2,146,000	8.25	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		4,008.00000	4,252,000	8.31	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		2,210.00000	2,053,000	8.31	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		3,659.00000	3,893,000	8.20	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		2,413.00000	2,245,000	8.20	0.00	0	0
Total R208 Option										0.00	0	5,320
Total For R208										4,488,033.97	49	12,779
R209	On	04/08/2011	Bond Future			8.64300	8.74400		12.50	0.00	0	0
R209	On	03/11/2011	Bond Future			8.70300	8.80600		13.75	0.00	0	2,736
R209	On	02/02/2012	Bond Future			8.76200	8.86800		14.75	0.00	0	0
R209	On	03/05/2012	Bond Future			8.82400	8.93400		15.25	0.00	0	0
R209	On	02/08/2012	Bond Future			8.89100	9.00400		14.75	0.00	0	0
Total R209 Future										0.00	0	2,736
R209	On	04/08/2011	Bond Future	8.50	Call		3.00000	15,000	12.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		1,997.00000	1,194,000	12.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		12.00000	52,000	12.28	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		1,590.00000	815,000	12.28	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1.00000	3,000	12.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		2,414.00000	1,601,000	12.24	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		9,698.00000	10,513,000	13.47	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	10.10	Put		0.00000	0,000	13.47	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		1,851.00000	2,260,000	13.54	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		2,296.00000	1,883,000	13.54	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,043.00000	2,477,000	13.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		2,090.00000	1,703,000	13.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		1,669.00000	2,053,000	13.49	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		2,515.00000	2,077,000	13.49	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,710.00000	4,196,000	14.75	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		2,690.00000	2,341,000	14.75	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,926.00000	4,428,000	14.80	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		2,526.00000	2,193,000	14.80	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,501.00000	3,971,000	14.70	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		2,865.00000	2,500,000	14.70	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		4,174.00000	4,650,000	15.25	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		3,668.00000	3,287,000	15.25	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		4,378.00000	4,867,000	15.31	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		3,492.00000	3,125,000	15.31	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		3,975.00000	4,437,000	15.20	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		3,852.00000	3,457,000	15.20	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call		5,370.00000	5,894,000	14.75	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		3,535.00000	3,191,000	14.75	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		5,589.00000	6,124,000	14.82	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		3,390.00000	3,057,000	14.82	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		5,158.00000	5,670,000	14.69	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		3,690.00000	3,334,000	14.69	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	2,736
R210	On	04/08/2011	Bond Future			132.17690	132.16703			0.00	0	90
R210	On	03/11/2011	Bond Future			132.42548	132.41547			13,242,548.00	100	685
Total R210 Future										13,242,548.00	100	775
R210	On	04/08/2011	Bond Future	106.00	Call		26,167.00000	26,177,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Call		26,117.00000	26,127,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Call		26,217.00000	26,227,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.00	Call		1,415.00000	1,425,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.05	Call		1,365.00000	1,375,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0
R210	On	03/11/2011	Bond Future	130.95	Call		1,465.00000	1,475,000		0.00	0	0
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										13,242,548.00	100	775
R211	On	04/08/2011	Bond Future			108.66493	108.60310			0.00	0	0
R211	On	03/11/2011	Bond Future			110.26805	110.20544			0.00	0	529
R211	On	02/02/2012	Bond Future			110.60979	110.54625			0.00	0	0
Total R211 Future										0.00	0	529
R211	On	04/08/2011	Bond Future	1.50	Call		107,103.00000	107,165,000		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		107,053.00000	107,115,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	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	04/08/2011	Bond Future	1.45	Call		107,153.00000	107,215,000		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		108,955.00000	109,018,000		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		108,905.00000	108,968,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Call		109,005.00000	109,068,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.50	Call		46.00000	110,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Call		0.00000	60,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Put		4.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.45	Call		96.00000	160,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	529
R212	On	04/08/2011	Bond Future			107.01801	106.96138			0.00	0	0
R212	On	03/11/2011	Bond Future			108.59681	108.53944			364,993,878.41	3,361	3,073
R212	On	02/02/2012	Bond Future			108.78252	108.72437			0.00	0	0
Total R212 Future										364,993,878.41	3,361	3,073
R212	On	04/08/2011	Bond Future	2.50	Call		104,461.00000	104,518,000		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		104,411.00000	104,468,000		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		104,511.00000	104,568,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	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
R212	On	03/11/2011	Bond Future	2.50	Call		106,039.00000	106,097,000		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		105,989.00000	106,047,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Call		106,089.00000	106,147,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.50	Call		224.00000	283,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.55	Call		174.00000	233,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.45	Call		274.00000	333,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										364,993,878.41	3,361	3,073
R213	On	04/08/2011	Bond Future			8.64400	8.73500			0.00	0	0
R213	On	03/11/2011	Bond Future			8.71000	8.80400			0.00	0	0
R213	On	02/02/2012	Bond Future			8.77800	8.87500			0.00	0	0
R213	On	03/05/2012	Bond Future			8.84700	8.94600			0.00	0	0
R213	On	02/08/2012	Bond Future			8.91900	9.02100			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		6,328.00000	5,581,000		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		5,875.00000	5,128,000		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		6,784.00000	6,037,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	325,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		436.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	729,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		32.00000	0,000		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		843.00000	82,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		982.00000	1,756,000		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		1,370.00000	2,144,000		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		591.00000	1,366,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		2,326.00000	3,105,000		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		2,699.00000	3,479,000		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		1,950.00000	2,730,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Call		1,736.00000	2,528,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		2,108.00000	2,900,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call		1,362.00000	2,153,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
Total R213 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R213										0.00	0	0
Total for Bond										2,644,242,094.53	35,718	142,505
GOVI	On	04/08/2011	GOVI			361.58300	360.28600			0.00	0	182
GOVI	On	03/11/2011	GOVI			366.97600	365.66000			0.00	0	0
GOVI	On	02/02/2012	GOVI			372.56600	371.23000			0.00	0	0
Total GOVI Future										0.00	0	182
GOVI	On	04/08/2011	GOVI	348.00	Call		122,860.00000	135,830,000		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		122,760.00000	135,730,000		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		122,960.00000	135,930,000		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		86,600.00000	99,760,000		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		86,500.00000	99,660,000		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		86,700.00000	99,860,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.00	Call		22,300.00000	35,660,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.01	Call		22,200.00000	35,560,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	368.99	Call		22,400.00000	35,760,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	182
Total for GOVI										0.00	0	182

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	04/08/2011	Index Future			393.67800	392.28000			0.00	0	31
AL7T	On	03/11/2011	Index Future			399.55000	398.13200			0.00	0	16
AL7T	On	02/02/2012	Index Future			405.63600	404.19600			0.00	0	0
Total AL7T Future										0.00	0	47
Total For AL7T										0.00	0	47
ALBI	On	04/08/2011	Index Future			360.82900	359.44500			4,117,058,890.00	1,141	627
ALBI	On	03/11/2011	Index Future			366.21100	364.80700			2,080,078,480.00	568	924
ALBI	On	02/02/2012	Index Future			371.78900	370.36300			0.00	0	0
Total ALBI Future										6,197,137,370.00	1,709	1,551
Total For ALBI										6,197,137,370.00	1,709	1,551
CRD1	On	04/08/2011	Index Future			162.85700	162.50900			0.00	0	2
CRD1	On	03/11/2011	Index Future			165.08500	164.71100			0.00	0	0
CRD1	On	02/02/2012	Index Future			167.29500	166.93700			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			156.80300	156.61300			0.00	0	83
IGOV	On	03/11/2011	Index Future			159.14200	158.94900			0.00	0	0
IGOV	On	02/02/2012	Index Future			161.56600	161.37000			0.00	0	0
Total IGOV Future										0.00	0	83
Total For IGOV										0.00	0	83
ILBI	On	04/08/2011	Index Future			424.25600	423.49200			0.00	0	0
ILBI	On	02/02/2012	Index Future			437.20700	436.41900			0.00	0	29
Total ILBI Future										0.00	0	29
Total For ILBI										0.00	0	29
OTH1	On	04/08/2011	Index Future			356.36500	354.51500			0.00	0	3
OTH1	On	03/11/2011	Index Future			361.68100	359.80300			0.00	0	0
OTH1	On	02/02/2012	Index Future			367.19000	365.28400			0.00	0	0
Total OTH1 Future										0.00	0	3

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OTH1							0.00	0	3
TRT1 On 04/08/2011 Index Future			357.47300	356.17900			0.00	0	100
TRT1 On 03/11/2011 Index Future			362.36400	361.00500			0.00	0	0
TRT1 On 02/02/2012 Index Future			367.21500	365.88500			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							6,197,137,370.00	1,709	1,815
JIBAR On 17/08/2011 Jibar Future			5.59000	5.60000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.61000	5.62000			0.00	0	17,600
JIBAR On 19/10/2011 Jibar Future			5.63000	5.64000			0.00	1,000	400
JIBAR On 16/11/2011 Jibar Future			5.67000	5.69000			0.00	0	1,000
JIBAR On 21/12/2011 Jibar Future			5.72000	5.75000			0.00	0	5,541
JIBAR On 18/01/2012 Jibar Future			5.77000	5.81000			0.00	0	0
JIBAR On 20/03/2012 Jibar Future			5.93000	5.97000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			6.15000	6.20000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			6.39000	6.44000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			6.63000	6.68000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			6.88000	6.93000			0.00	0	290
JIBAR On 19/06/2013 Jibar Future			7.14000	7.19000			0.00	250	250
Total Jibar Future							0.00	1,250	74,261
Total For JIBAR FUTURE							0.00	1,250	74,261
Total for Jibar							0.00	1,250	74,261
Total for Derivatives :							8,841,379,464.53	38,677	311,592
1BG4# 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
1BG4# On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total 1BG4A2 SPOT							0.00	0	0
Total For 1BG4A2							0.00	0	0
1BG4E 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
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	0
Total AA03 SPOT							0.00	0	0
Total For AA03							0.00	0	0
AA381 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA381U SPOT							0.00	0	0
Total For AA381U							0.00	0	0
AA382 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA382U SPOT							0.00	0	0
Total For AA382U							0.00	0	0
AA383 On 22/09/2011 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 AA383U SPOT							0.00	0	0
Total For AA383U							0.00	0	0
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	300,000
Total AB05 SPOT							0.00	0	300,000
Total For AB05							0.00	0	300,000
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			9,300,000,000.00	93,000	2,451,000
Total AB06 SPOT							9,300,000,000.00	93,000	2,451,000
Total For AB06							9,300,000,000.00	93,000	2,451,000
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			1,205,900,000,000.00	12,059,000	6,059,000
Total AB07 SPOT							1,205,900,000,000.00	12,059,000	6,059,000
Total For AB07							1,205,900,000,000.00	12,059,000	6,059,000
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB08 SPOT							0.00	0	0
Total For AB08							0.00	0	0
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB09 SPOT							0.00	0	0
Total For AB09							0.00	0	0
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
AB302 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB302U SPOT							0.00	0	0
Total For AB302U							0.00	0	0
AB303 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB303U SPOT							0.00	0	0
Total For AB303U							0.00	0	0
AB304 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB304U SPOT							0.00	0	0
Total For AB304U							0.00	0	0
AB305 On 15/09/2011 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 AB305U SPOT							0.00	0	0
Total For AB305U							0.00	0	0
AB306 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB306U SPOT							0.00	0	0
Total For AB306U							0.00	0	0
ABAL0 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			20,000,000,000.00	200,000	521,100,000
Total ABCPI1 SPOT							20,000,000,000.00	200,000	521,100,000
Total For ABCPI1							20,000,000,000.00	200,000	521,100,000
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000
Total ABCPI2 SPOT							20,000,000,000.00	200,000	100,000
Total For ABCPI2							20,000,000,000.00	200,000	100,000
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI3 SPOT							0.00	0	0
Total For ABCPI3							0.00	0	0
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
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	1,000,000
Total ABFN05 SPOT							0.00	0	1,000,000
Total For ABFN05							0.00	0	1,000,000
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total 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
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000		5,700,000,000,000.00		57,000,000	14,250,000
Total ABL10A SPOT						5,700,000,000,000.00		57,000,000	14,250,000
Total For ABL10A						5,700,000,000,000.00		57,000,000	14,250,000
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000		40,411,200,000.00		404,112	101,028
Total ABL10B SPOT						40,411,200,000.00		404,112	101,028
Total For ABL10B						40,411,200,000.00		404,112	101,028
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000		0.00		0	841,000
Total ABL11A SPOT						0.00		0	841,000
Total For ABL11A						0.00		0	841,000
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000		40,256,800,000.00		402,568	100,642
Total ABL11B SPOT						40,256,800,000.00		402,568	100,642
Total For ABL11B						40,256,800,000.00		402,568	100,642
ABL12 On 08/03/2015 Spot Bond			100.00000	100.00000		0.00		0	1,000,000
Total ABL12B SPOT						0.00		0	1,000,000
Total For ABL12B						0.00		0	1,000,000
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	40,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABL6 SPOT							0.00	0	40,000
Total For ABL6							0.00	0	40,000
ABL7 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	141,000
Total ABL7 SPOT							0.00	0	141,000
Total For ABL7							0.00	0	141,000
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			20,900,000,000.00	209,000	209,000
Total ABL8A SPOT							20,900,000,000.00	209,000	209,000
Total For ABL8A							20,900,000,000.00	209,000	209,000
ABL8B On 19/09/2013 Spot Bond			100.00000	100.00000			40,366,400,000.00	403,664	100,916
Total ABL8B SPOT							40,366,400,000.00	403,664	100,916
Total For ABL8B							40,366,400,000.00	403,664	100,916
ABL9 On 19/02/2012 Spot Bond			100.00000	100.00000			0.00	0	40,681
Total ABL9 SPOT							0.00	0	40,681
Total For ABL9							0.00	0	40,681
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
ABLCC On 06/11/2011 Spot Bond			5.97500	5.97500			0.00	0	0
Total ABLC03 SPOT							0.00	0	0
Total For ABLC03							0.00	0	0
ABLCC On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC04 SPOT							0.00	0	0
Total For ABLC04							0.00	0	0
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI01 SPOT							0.00	0	0
Total For ABLI01							0.00	0	0
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	5,100,000
Total ABLI02 SPOT							20,000,000,000.00	200,000	5,100,000
Total For ABLI02							20,000,000,000.00	200,000	5,100,000
ABLI0 On 15/03/2015 Spot Bond			100.00000	100.00000			1,110,000,000,000.00	11,100,000	6,800,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABLI03 SPOT							1,110,000,000,000.00	11,100,000	6,800,000
Total For ABLI03							1,110,000,000,000.00	11,100,000	6,800,000
ABLS1 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS1 SPOT							0.00	0	0
Total For ABLS1							0.00	0	0
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	754,000
Total ABLS2A SPOT							0.00	0	754,000
Total For ABLS2A							0.00	0	754,000
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS2B SPOT							0.00	0	0
Total For ABLS2B							0.00	0	0
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			0.00	0	0
Total ABLS3 SPOT							0.00	0	0
Total For ABLS3							0.00	0	0
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
ABN03 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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total ABN33 SPOT							0.00	0	0
Total For ABN33							0.00	0	0
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN34 SPOT							0.00	0	0
Total For ABN34							0.00	0	0
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN35 SPOT							0.00	0	0
Total For ABN35							0.00	0	0
ABN36 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN36 SPOT							0.00	0	0
Total For ABN36							0.00	0	0
ABN37 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN37 SPOT							0.00	0	0
Total For ABN37							0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			33,300,000,000.00	333,000	9,133,000
Total ABS10 SPOT							33,300,000,000.00	333,000	9,133,000
Total For ABS10							33,300,000,000.00	333,000	9,133,000
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			40,500,000,000.00	405,000	19,330,000
Total ABS5 SPOT							40,500,000,000.00	405,000	19,330,000
Total For ABS5							40,500,000,000.00	405,000	19,330,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			0.00	0	2,692,000
Total ABS6 SPOT							0.00	0	2,692,000
Total For ABS6							0.00	0	2,692,000
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	1,681,000
Total ABS7 SPOT							0.00	0	1,681,000
Total For ABS7							0.00	0	1,681,000
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			300,000,000,000.00	3,000,000	1,500,000
Total ABS12 SPOT							300,000,000,000.00	3,000,000	1,500,000
Total For ABS12							300,000,000,000.00	3,000,000	1,500,000
ABS13 On 31/01/2017 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 ABSI3 SPOT							0.00	0	0
Total For ABSI3							0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABSI4 SPOT							0.00	0	0
Total For ABSI4							0.00	0	0
ACCP: On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCP26 SPOT							0.00	0	0
Total For ACCP26							0.00	0	0
ACCP: On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCP27 SPOT							0.00	0	0
Total For ACCP27							0.00	0	0
ACL00 On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL001 SPOT							0.00	0	0
Total For ACL001							0.00	0	0
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 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0
Total ACL028 SPOT							0.00	0	0
Total For ACL028							0.00	0	0
ACL02 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL029 SPOT							0.00	0	0
Total For ACL029							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL033 SPOT							0.00	0	0
Total For ACL033							0.00	0	0
ACL03 On 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 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 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
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL047 SPOT							0.00	0	0
Total For ACL047							0.00	0	0
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL053 SPOT							0.00	0	0
Total For ACL053							0.00	0	0
ACL05 On 29/01/2012 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 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
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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total ACL116 SPOT							0.00	0	0
Total For ACL116							0.00	0	0
ACL11 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL117 SPOT							0.00	0	0
Total For ACL117							0.00	0	0
ACL11 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL118 SPOT							0.00	0	0
Total For ACL118							0.00	0	0
ACL11 On 10/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL119 SPOT							0.00	0	0
Total For ACL119							0.00	0	0
ACL12 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL120 SPOT							0.00	0	0
Total For ACL120							0.00	0	0
ACL12 On 01/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL121 SPOT							0.00	0	0
Total For ACL121							0.00	0	0
ACL12 On 20/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL122 SPOT							0.00	0	0
Total For ACL122							0.00	0	0
ACL12 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL123 SPOT							0.00	0	0
Total For ACL123							0.00	0	0
ACL12 On 09/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL124 SPOT							0.00	0	0
Total For ACL124							0.00	0	0
ACL12 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL125 SPOT							0.00	0	0
Total For ACL125							0.00	0	0
ACL12 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL126 SPOT							0.00	0	0
Total For ACL126							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL127 SPOT							0.00	0	0
Total For ACL127							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL128 SPOT							0.00	0	0
Total For ACL128							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL129 SPOT							0.00	0	0
Total For ACL129							0.00	0	0
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			170,700,000,000.00	1,707,000	2,213,000
Total AIR01 SPOT							170,700,000,000.00	1,707,000	2,213,000
Total For AIR01							170,700,000,000.00	1,707,000	2,213,000
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			408,400,000,000.00	4,084,000	14,030,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR03 SPOT							408,400,000,000.00	4,084,000	14,030,000
Total For AIR03							408,400,000,000.00	4,084,000	14,030,000
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			640,000,000,000.00	6,400,000	3,200,000
Total AIRL01 SPOT							640,000,000,000.00	6,400,000	3,200,000
Total For AIRL01							640,000,000,000.00	6,400,000	3,200,000
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	20,066
Total AS1110 SPOT							0.00	0	20,066
Total For AS1110							0.00	0	20,066
BAW1 On 01/10/2016 Spot Bond			100.00000	100.00000			650,000,000,000.00	6,500,000	3,250,000
Total BAW10 SPOT							650,000,000,000.00	6,500,000	3,250,000
Total For BAW10							650,000,000,000.00	6,500,000	3,250,000
BAW1 On 01/10/2018 Spot Bond			100.00000	100.00000			0.00	0	1,113,000
Total BAW11 SPOT							0.00	0	1,113,000
Total For BAW11							0.00	0	1,113,000
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW2 SPOT							0.00	0	0
Total For BAW2							0.00	0	0
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW3 SPOT							0.00	0	0
Total For BAW3							0.00	0	0
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW4 SPOT							0.00	0	0
Total For BAW4							0.00	0	0
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW5 SPOT							0.00	0	0
Total For BAW5							0.00	0	0
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			20,103,600,000.00	201,036	100,518
Total BAW6 SPOT							20,103,600,000.00	201,036	100,518
Total For BAW6							20,103,600,000.00	201,036	100,518
BAW7 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW7 SPOT							0.00	0	0
Total For BAW7							0.00	0	0
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW8 SPOT							0.00	0	0
Total For BAW8							0.00	0	0
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW9 SPOT							0.00	0	0
Total For BAW9							0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA01 SPOT							0.00	0	0
Total For BAYA01							0.00	0	0
BAYA0 On 30/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA02 SPOT							0.00	0	0
Total For BAYA02							0.00	0	0
BAYA0 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA03 SPOT							0.00	0	0
Total For BAYA03							0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA04 SPOT							0.00	0	0
Total For BAYA04							0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYA05 SPOT							0.00	0	0
Total For BAYA05							0.00	0	0
BAYAC On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA06 SPOT							0.00	0	0
Total For BAYA06							0.00	0	0
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA07 SPOT							0.00	0	0
Total For BAYA07							0.00	0	0
BAYAC On 31/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA08 SPOT							0.00	0	0
Total For BAYA08							0.00	0	0
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA09 SPOT							0.00	0	0
Total For BAYA09							0.00	0	0
BAYA1 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA10 SPOT							0.00	0	0
Total For BAYA10							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA11 SPOT							0.00	0	0
Total For BAYA11							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA12 SPOT							0.00	0	0
Total For BAYA12							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA13 SPOT							0.00	0	0
Total For BAYA13							0.00	0	0
BAYA1 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA14 SPOT							0.00	0	0
Total For BAYA14							0.00	0	0
BAYA1 On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYA15 SPOT							0.00	0	0
Total For BAYA15							0.00	0	0
BAYBC On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB01 SPOT							0.00	0	0
Total For BAYB01							0.00	0	0
BAYBC On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB02 SPOT							0.00	0	0
Total For BAYB02							0.00	0	0
BAYC On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYC1U SPOT							0.00	0	0
Total For BAYC1U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT							0.00	0	0
Total For BAYD1U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT							0.00	0	0
Total For BAYD2U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD3U SPOT							0.00	0	0
Total For BAYD3U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD4U SPOT							0.00	0	0
Total For BAYD4U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT							0.00	0	0
Total For BAYD5U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT							0.00	0	0
Total For BAYD6U							0.00	0	0
BCP1 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BCP49 On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP49U SPOT							0.00	0	0
Total For BCP49U							0.00	0	0
BCP50 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	22,000,000
Total BCP50U SPOT							0.00	0	22,000,000
Total For BCP50U							0.00	0	22,000,000
BD020 On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0202 SPOT							0.00	0	0
Total For BD0202							0.00	0	0
BD020 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0205 SPOT							0.00	0	0
Total For BD0205							0.00	0	0
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0206 SPOT							0.00	0	0
Total For BD0206							0.00	0	0
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0302 SPOT							0.00	0	0
Total For BD0302							0.00	0	0
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310A SPOT							0.00	0	0
Total For BD310A							0.00	0	0
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310B SPOT							0.00	0	0
Total For BD310B							0.00	0	0
BD310 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BD310C SPOT							0.00	0	0
Total For BD310C							0.00	0	0
BD311 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311A SPOT							0.00	0	0
Total For BD311A							0.00	0	0
BD311 On 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311B SPOT							0.00	0	0
Total For BD311B							0.00	0	0
BD311 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311C SPOT							0.00	0	0
Total For BD311C							0.00	0	0
BD311 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311D SPOT							0.00	0	0
Total For BD311D							0.00	0	0
BD311 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311E SPOT							0.00	0	0
Total For BD311E							0.00	0	0
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BEER01 SPOT							0.00	0	0
Total For BEER01							0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			29,000,000,000,000.00	290,000,000	225,000,000
Total BG22A1 SPOT							29,000,000,000,000.00	290,000,000	225,000,000
Total For BG22A1							29,000,000,000,000.00	290,000,000	225,000,000
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			89,800,000,000,000.00	898,000,000	600,000,000
Total BG22A2 SPOT							89,800,000,000,000.00	898,000,000	600,000,000
Total For BG22A2							89,800,000,000,000.00	898,000,000	600,000,000
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			254,900,000,000,000.00	2,549,000,000	1,302,000,000
Total BG22A3 SPOT							254,900,000,000,000.00	2,549,000,000	1,302,000,000
Total For BG22A3							254,900,000,000,000.00	2,549,000,000	1,302,000,000
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			23,100,000,000,000.00	231,000,000	118,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BG22B1 SPOT							23,100,000,000,000.00	231,000,000	118,000,000
Total For BG22B1							23,100,000,000,000.00	231,000,000	118,000,000
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			9,700,000,000,000.00	97,000,000	77,000,000
Total BG22C1 SPOT							9,700,000,000,000.00	97,000,000	77,000,000
Total For BG22C1							9,700,000,000,000.00	97,000,000	77,000,000
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			12,200,000,000,000.00	122,000,000	71,000,000
Total BG22D1 SPOT							12,200,000,000,000.00	122,000,000	71,000,000
Total For BG22D1							12,200,000,000,000.00	122,000,000	71,000,000
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22YU SPOT							0.00	0	0
Total For BG22YU							0.00	0	0
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			182,400,000,000.00	1,824,000	2,120,000
Total BID01 SPOT							182,400,000,000.00	1,824,000	2,120,000
Total For BID01							182,400,000,000.00	1,824,000	2,120,000
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 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
BIDC1 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	163,300,000
Total BIDC14 SPOT							0.00	0	163,300,000
Total For BIDC14							0.00	0	163,300,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BLG1A5 SPOT							0.00	0	0
Total For BLG1A5							0.00	0	0
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT							0.00	0	0
Total For BLG1A6							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1B SPOT							0.00	0	0
Total For BLG1B							0.00	0	0
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1C SPOT							0.00	0	0
Total For BLG1C							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total 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 21/09/2011 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 21/09/2011 Spot Bond			8.42000	8.42000			0.00	0	0
Total BLG2A3 SPOT							0.00	0	0
Total For BLG2A3							0.00	0	0
BLG2E On 21/09/2011 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 21/09/2011 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 BLG2C SPOT							0.00	0	0
Total For BLG2C							0.00	0	0
BLG2E On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2D SPOT							0.00	0	0
Total For BLG2D							0.00	0	0
BLG2E On 21/09/2011 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 21/09/2011 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		2,520,000,000,000.00	25,200,000	3,800,000	3,800,000
Total BLG3A3 SPOT						2,520,000,000,000.00	25,200,000	3,800,000	3,800,000
Total For BLG3A3						2,520,000,000,000.00	25,200,000	3,800,000	3,800,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total BLG3F SPOT							0.00	0	0
Total For BLG3F							0.00	0	0
BMW02 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	700,000
Total BMW02 SPOT							0.00	0	700,000
Total For BMW02							0.00	0	700,000
BMW03 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMW03 SPOT							0.00	0	0
Total For BMW03							0.00	0	0
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR04 SPOT							0.00	0	0
Total For BSR04							0.00	0	0
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR05 SPOT							0.00	0	0
Total For BSR05							0.00	0	0
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			10,189,200,000.00	101,892	50,946
Total CBL04 SPOT							10,189,200,000.00	101,892	50,946
Total For CBL04							10,189,200,000.00	101,892	50,946
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			19,974,400,000.00	199,744	99,872
Total CBL05 SPOT							19,974,400,000.00	199,744	99,872
Total For CBL05							19,974,400,000.00	199,744	99,872
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			19,900,000,000.00	199,000	4,070,000
Total CBL06 SPOT							19,900,000,000.00	199,000	4,070,000
Total For CBL06							19,900,000,000.00	199,000	4,070,000
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		44,900,000,000.00	449,000	9,060,000	
Total CBL11 SPOT						44,900,000,000.00	449,000	9,060,000	
Total For CBL11						44,900,000,000.00	449,000	9,060,000	
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		15,200,000,000,000.00	152,000,000	40,082,000	
Total CCT03 SPOT						15,200,000,000,000.00	152,000,000	40,082,000	
Total For CCT03						15,200,000,000,000.00	152,000,000	40,082,000	
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR6 SPOT							0.00	0	0
Total For CGR6							0.00	0	0
CGR7 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR7 SPOT							0.00	0	0
Total For CGR7							0.00	0	0
CGR8 On 22/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR8 SPOT							0.00	0	0
Total For CGR8							0.00	0	0
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN100 SPOT							0.00	0	0
Total For CLN100							0.00	0	0
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN101 SPOT							0.00	0	0
Total For CLN101							0.00	0	0
CLN10 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN103 SPOT							0.00	0	0
Total For CLN103							0.00	0	0
CLN10 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN104 SPOT							0.00	0	0
Total For CLN104							0.00	0	0
CLN10 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN108 SPOT							0.00	0	0
Total For CLN108							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN111 SPOT							0.00	0	0
Total For CLN111							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN114 SPOT							0.00	0	0
Total For CLN114							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN115 SPOT							0.00	0	0
Total For CLN115							0.00	0	0
CLN11 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN116 SPOT							0.00	0	0
Total For CLN116							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN117 SPOT							0.00	0	0
Total For CLN117							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN118 SPOT							0.00	0	0
Total For CLN118							0.00	0	0
CLN11 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN119 SPOT							0.00	0	0
Total For CLN119							0.00	0	0
CLN12 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN120 SPOT							0.00	0	0
Total For CLN120							0.00	0	0
CLN12 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN121 SPOT							0.00	0	0
Total For CLN121							0.00	0	0
CLN12 On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN123 SPOT							0.00	0	0
Total For CLN123							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN124 SPOT							0.00	0	0
Total For CLN124							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN125 SPOT							0.00	0	0
Total For CLN125							0.00	0	0
CLN12 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN126 SPOT							0.00	0	0
Total For CLN126							0.00	0	0
CLN12 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN127 SPOT							0.00	0	0
Total For CLN127							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN128 SPOT							0.00	0	0
Total For CLN128							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN129 SPOT							0.00	0	0
Total For CLN129							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN130 SPOT							0.00	0	0
Total For CLN130							0.00	0	0
CLN13 On 20/09/2011 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 20/09/2011 Spot Bond			11.74000	11.74000		187,840,000,000.00		16,000,000	8,000,000
Total CLN137 SPOT						187,840,000,000.00		16,000,000	8,000,000
Total For CLN137						187,840,000,000.00		16,000,000	8,000,000
CLN13 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN138 SPOT							0.00	0	0
Total For CLN138							0.00	0	0
CLN13 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 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 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0
Total CLN147 SPOT							0.00	0	0
Total For CLN147							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN149 SPOT							0.00	0	0
Total For CLN149							0.00	0	0
CLN15 On 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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN164 SPOT							0.00	0	0
Total For CLN164							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN165 SPOT							0.00	0	0
Total For CLN165							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN166 SPOT							0.00	0	0
Total For CLN166							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN167 SPOT							0.00	0	0
Total For CLN167							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN168 SPOT							0.00	0	0
Total For CLN168							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN169 SPOT							0.00	0	0
Total For CLN169							0.00	0	0
CLN17 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN170 SPOT							0.00	0	0
Total For CLN170							0.00	0	0
CLN17 On 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 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN172 SPOT							0.00	0	0
Total For CLN172							0.00	0	0
CLN17 On 25/11/2011 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN175 SPOT							0.00	0	0
Total For CLN175							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN176 SPOT							0.00	0	0
Total For CLN176							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN177 SPOT							0.00	0	0
Total For CLN177							0.00	0	0
CLN17 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN178 SPOT							0.00	0	0
Total For CLN178							0.00	0	0
CLN17 On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN179 SPOT							0.00	0	0
Total For CLN179							0.00	0	0
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN180 SPOT							0.00	0	0
Total For CLN180							0.00	0	0
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN181 SPOT							0.00	0	0
Total For CLN181							0.00	0	0
CLN18 On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN182 SPOT							0.00	0	0
Total For CLN182							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN183 SPOT							0.00	0	0
Total For CLN183							0.00	0	0
CLN18 On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN184 SPOT							0.00	0	0
Total For CLN184							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN185 SPOT							0.00	0	0
Total For CLN185							0.00	0	0
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN186 SPOT							0.00	0	0
Total For CLN186							0.00	0	0
CLN22 On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN22 SPOT							0.00	0	0
Total For CLN22							0.00	0	0
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN34 SPOT							0.00	0	0
Total For CLN34							0.00	0	0
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN39 SPOT							0.00	0	0
Total For CLN39							0.00	0	0
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN40 SPOT							0.00	0	0
Total For CLN40							0.00	0	0
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN42 SPOT							0.00	0	0
Total For CLN42							0.00	0	0
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN44 SPOT							0.00	0	0
Total For CLN44							0.00	0	0
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN46 SPOT							0.00	0	0
Total For CLN46							0.00	0	0
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN47 SPOT							0.00	0	0
Total For CLN47							0.00	0	0
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN49 SPOT							0.00	0	0
Total For CLN49							0.00	0	0
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN50 SPOT							0.00	0	0
Total For CLN50							0.00	0	0
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN51 SPOT							0.00	0	0
Total For CLN51							0.00	0	0
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN52 SPOT							0.00	0	0
Total For CLN52							0.00	0	0
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN54 SPOT							0.00	0	0
Total For CLN54							0.00	0	0
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN55 SPOT							0.00	0	0
Total For CLN55							0.00	0	0
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN56 SPOT							0.00	0	0
Total For CLN56							0.00	0	0
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN57 SPOT							0.00	0	0
Total For CLN57							0.00	0	0
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN58 SPOT							0.00	0	0
Total For CLN58							0.00	0	0
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN59 SPOT							0.00	0	0
Total For CLN59							0.00	0	0
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			56,700,000,000.00	567,000	2,566,000
Total COJ04 SPOT							56,700,000,000.00	567,000	2,566,000
Total For COJ04							56,700,000,000.00	567,000	2,566,000
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	30,000
Total COJ05 SPOT							0.00	0	30,000
Total For COJ05							0.00	0	30,000
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	1,291,000
Total COJ07 SPOT							0.00	0	1,291,000
Total For COJ07							0.00	0	1,291,000
DENG On 28/09/2011 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 DENG17 SPOT							0.00	0	0
Total For DENG17							0.00	0	0
DENG On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG18 SPOT							0.00	0	0
Total For DENG18							0.00	0	0
DENG On 28/10/2011 Spot Bond			100.00000	100.00000			0.00	0	750,000,000
Total DENG19 SPOT							0.00	0	750,000,000
Total For DENG19							0.00	0	750,000,000
DRD0 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
DRD0 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD02 SPOT							0.00	0	0
Total For DRD02							0.00	0	0
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DV13 SPOT							0.00	0	0
Total For DV13							0.00	0	0
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000		50,200,000,000,000.00		502,000,000	13,699,000
Total DV21 SPOT						50,200,000,000,000.00		502,000,000	13,699,000
Total For DV21						50,200,000,000,000.00		502,000,000	13,699,000
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000		27,476,500,000,000.00		274,765,000	79,005,000
Total DV22 SPOT						27,476,500,000,000.00		274,765,000	79,005,000
Total For DV22						27,476,500,000,000.00		274,765,000	79,005,000
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000		46,821,600,000,000.00		468,216,000	124,161,000
Total DV23 SPOT						46,821,600,000,000.00		468,216,000	124,161,000
Total For DV23						46,821,600,000,000.00		468,216,000	124,161,000
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000		600,274,400,000.00		6,002,744	5,250,686
Total DVF12 SPOT						600,274,400,000.00		6,002,744	5,250,686
Total For DVF12						600,274,400,000.00		6,002,744	5,250,686
E170 On 01/08/2020 Spot Bond			100.00000	100.00000		4,920,000,000,000.00		49,200,000	26,200,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total E170 SPOT							4,920,000,000,000.00	49,200,000	26,200,000
Total For E170							4,920,000,000,000.00	49,200,000	26,200,000
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
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	2,522,000
Total EMM02 SPOT							0.00	0	2,522,000
Total For EMM02							0.00	0	2,522,000
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
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
EQ151 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ151U SPOT							0.00	0	0
Total For EQ151U							0.00	0	0
EQ152 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ152U SPOT							0.00	0	0
Total For EQ152U							0.00	0	0
EQ153 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ153U SPOT							0.00	0	0
Total For EQ153U							0.00	0	0
EQ154 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ154U SPOT							0.00	0	0
Total For EQ154U							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3A8 SPOT							0.00	0	0
Total For ERS3A8							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
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
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA10 SPOT							0.00	0	0
Total For ERSA10							0.00	0	0
ERSA On 17/08/2014 Spot Bond			100.00000	100.00000		404,000,000,000.00	4,040,000	2,020,000	
Total ERSA11 SPOT						404,000,000,000.00	4,040,000	2,020,000	
Total For ERSA11						404,000,000,000.00	4,040,000	2,020,000	
ERSA On 17/08/2015 Spot Bond			100.00000	100.00000		680,000,000,000.00	6,800,000	3,400,000	
Total ERSA12 SPOT						680,000,000,000.00	6,800,000	3,400,000	
Total For ERSA12						680,000,000,000.00	6,800,000	3,400,000	
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000		57,750,900,000,000.00	577,509,000	221,209,000	
Total ES15 SPOT						57,750,900,000,000.00	577,509,000	221,209,000	
Total For ES15						57,750,900,000,000.00	577,509,000	221,209,000	
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000		3,929,895,800,000.00	424,853,600	114,781,600	
Total ES18 SPOT						3,929,895,800,000.00	424,853,600	114,781,600	
Total For ES18						3,929,895,800,000.00	424,853,600	114,781,600	
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000		10,180,230,000,000.00	1,018,023,000	214,939,000	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23 SPOT							10,180,230,000,000.00	1,018,023,000	214,939,000
Total For ES23							10,180,230,000,000.00	1,018,023,000	214,939,000
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			515,682,200,000.00	65,692,000	135,859,000
Total ES26 SPOT							515,682,200,000.00	65,692,000	135,859,000
Total For ES26							515,682,200,000.00	65,692,000	135,859,000
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			2,444,655,000,000.00	325,954,000	134,466,000
Total ES33 SPOT							2,444,655,000,000.00	325,954,000	134,466,000
Total For ES33							2,444,655,000,000.00	325,954,000	134,466,000
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			40,594,000,000.00	405,940	101,485
Total FR2A3C SPOT							40,594,000,000.00	405,940	101,485
Total For FR2A3C							40,594,000,000.00	405,940	101,485
FR2B3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2B3C SPOT							0.00	0	0
Total For FR2B3C							0.00	0	0
FR2C3 On 15/08/2013 Spot Bond			8.37500	8.37500			0.00	0	0
Total FR2C3C SPOT							0.00	0	0
Total For FR2C3C							0.00	0	0
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2D3D SPOT							0.00	0	0
Total For FR2D3D							0.00	0	0
FRB03 On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	357,000
Total FRB03 SPOT							0.00	0	357,000
Total For FRB03							0.00	0	357,000
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			8,200,000,000.00	82,000	868,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB05 SPOT							8,200,000,000.00	82,000	868,000
Total For FRB05							8,200,000,000.00	82,000	868,000
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	5,576,000
Total FRBC21 SPOT							0.00	0	5,576,000
Total For FRBC21							0.00	0	5,576,000
FRBC22 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	30,261
Total FRBC22 SPOT							0.00	0	30,261
Total For FRBC22							0.00	0	30,261
FRBI01 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI01 SPOT							0.00	0	0
Total For FRBI01							0.00	0	0
FRBI03 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
FRBI04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI04 SPOT							0.00	0	0
Total For FRBI04							0.00	0	0
FRBI05 On 09/09/2011 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 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			280,000,000,000.00	2,800,000	4,100,000
Total FRBI23 SPOT							280,000,000,000.00	2,800,000	4,100,000
Total For FRBI23							280,000,000,000.00	2,800,000	4,100,000
FRBI2: On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	400,000
Total FRBI28 SPOT							0.00	0	400,000
Total For FRBI28							0.00	0	400,000
FRBI3: On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	2,600,000
Total FRBI33 SPOT							0.00	0	2,600,000
Total For FRBI33							0.00	0	2,600,000
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN04 SPOT							0.00	0	0
Total For FRBN04							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN06 SPOT							0.00	0	0
Total For FRBN06							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN07 SPOT							0.00	0	0
Total For FRBN07							0.00	0	0
FRBZC On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ01 SPOT							0.00	0	0
Total For FRBZ01							0.00	0	0
FRBZC On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ02 SPOT							0.00	0	0
Total For FRBZ02							0.00	0	0
FRBZC On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBZ03 SPOT							0.00	0	0
Total For FRBZ03							0.00	0	0
FRC01 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
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC04 SPOT							0.00	0	0
Total For FRC04							0.00	0	0
FRC08 On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC08 SPOT							0.00	0	0
Total For FRC08							0.00	0	0
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC11 SPOT							0.00	0	0
Total For FRC11							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC41 SPOT							0.00	0	0
Total For FRC41							0.00	0	0
FRC42 On 25/11/2011 Spot Bond			6.90500	6.90500			0.00	0	0
Total FRC42 SPOT							0.00	0	0
Total For FRC42							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
FRC45 On 31/12/2011 Spot Bond			9.07500	9.07500			0.00	0	0
Total FRC45 SPOT							0.00	0	0
Total For FRC45							0.00	0	0
FRC46 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC46 SPOT							0.00	0	0
Total For FRC46							0.00	0	0
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC47 SPOT							0.00	0	0
Total For FRC47							0.00	0	0
FRC55 On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC55 SPOT							0.00	0	0
Total For FRC55							0.00	0	0
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC57 SPOT							0.00	0	0
Total For FRC57							0.00	0	0
FRC58 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC58 SPOT							0.00	0	0
Total For FRC58							0.00	0	0
FRC59 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC59 SPOT							0.00	0	0
Total For FRC59							0.00	0	0
FRC60 On 22/09/2011 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 FRC60 SPOT							0.00	0	0
Total For FRC60							0.00	0	0
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC61 SPOT							0.00	0	0
Total For FRC61							0.00	0	0
FRC62 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC62 SPOT							0.00	0	0
Total For FRC62							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	70,000
Total FRE2A2 SPOT							0.00	0	70,000
Total For FRE2A2							0.00	0	70,000
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B1 SPOT							0.00	0	0
Total For FRE2B1							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
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	39,964
Total FRE2C SPOT							0.00	0	39,964
Total For FRE2C							0.00	0	39,964
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRI15 SPOT							0.00	0	0
Total For FRI15							0.00	0	0
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ13 SPOT							0.00	0	0
Total For FRJ13							0.00	0	0
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			80,136,400,000.00	801,364	200,341
Total FRJ14 SPOT							80,136,400,000.00	801,364	200,341
Total For FRJ14							80,136,400,000.00	801,364	200,341
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
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS35 SPOT							0.00	0	0
Total For FRS35							0.00	0	0
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS36 SPOT							0.00	0	0
Total For FRS36							0.00	0	0
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS37 SPOT							0.00	0	0
Total For FRS37							0.00	0	0
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS43 SPOT							0.00	0	0
Total For FRS43							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
FRS51 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS51 SPOT							0.00	0	0
Total For FRS51							0.00	0	0
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS52 SPOT							0.00	0	0
Total For FRS52							0.00	0	0
FRS53 On 27/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS53 SPOT							0.00	0	0
Total For FRS53							0.00	0	0
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS54 SPOT							0.00	0	0
Total For FRS54							0.00	0	0
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS55 SPOT							0.00	0	0
Total For FRS55							0.00	0	0
FRS56 On 19/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS56 SPOT							0.00	0	0
Total For FRS56							0.00	0	0
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS57 SPOT							0.00	0	0
Total For FRS57							0.00	0	0
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			0.00	0	3,041,000
Total FRX14 SPOT							0.00	0	3,041,000
Total For FRX14							0.00	0	3,041,000
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000		42,100,000,000.00		421,000	1,155,000
Total FRX15 SPOT						42,100,000,000.00		421,000	1,155,000
Total For FRX15						42,100,000,000.00		421,000	1,155,000
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			0.00	0	0
Total FRX24 SPOT							0.00	0	0
Total For FRX24							0.00	0	0
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX31 SPOT							0.00	0	0
Total For FRX31							0.00	0	0
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX45 SPOT							0.00	0	0
Total For FRX45							0.00	0	0
GFC2 On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	30,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GFC2 SPOT							0.00	0	30,000
Total For GFC2							0.00	0	30,000
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0
Total GOVEX1 SPOT							0.00	0	0
Total For GOVEX1							0.00	0	0
GPT09 On 29/10/2011 Spot Bond			100.00000	100.00000			0.00	0	161,000,000
Total GPT09 SPOT							0.00	0	161,000,000
Total For GPT09							0.00	0	161,000,000
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
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
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	9,466
Total GR1A2A SPOT							0.00	0	9,466
Total For GR1A2A							0.00	0	9,466
GRA283 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA283 SPOT							0.00	0	0
Total For GRA283							0.00	0	0
GRA284 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA284 SPOT							0.00	0	0
Total For GRA284							0.00	0	0
GRA285 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA285 SPOT							0.00	0	0
Total For GRA285							0.00	0	0
GRA286 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 GRA286 SPOT							0.00	0	0
Total For GRA286							0.00	0	0
GRA286 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA287 SPOT							0.00	0	0
Total For GRA287							0.00	0	0
GRB84 On 26/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRB84 SPOT							0.00	0	0
Total For GRB84							0.00	0	0
GRD157 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
GRD158 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD158 SPOT							0.00	0	0
Total For GRD158							0.00	0	0
GRD159 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD159 SPOT							0.00	0	0
Total For GRD159							0.00	0	0
GRD160 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD160 SPOT							0.00	0	0
Total For GRD160							0.00	0	0
GRDB1 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
GRDC1 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
GRN1A1 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
GRN1A1 On 18/11/2012 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 GRN1B SPOT							0.00	0	0
Total For GRN1B							0.00	0	0
GRN1 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
GRN1 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
GRT0 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT01 SPOT							0.00	0	0
Total For GRT01							0.00	0	0
GRT0 On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	150,000
Total GRT02 SPOT							0.00	0	150,000
Total For GRT02							0.00	0	150,000
GRT0 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT03 SPOT							0.00	0	0
Total For GRT03							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT							0.00	0	0
Total For HMS1B2							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT							0.00	0	0
Total For HMS1B3							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B5 SPOT							0.00	0	0
Total For HMS1B5							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B6 SPOT							0.00	0	0
Total For HMS1B6							0.00	0	0
HMS1 On 19/07/2013 Spot Bond			100.00000	100.00000			20,034,600,000.00	200,346	100,173

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1B7 SPOT							20,034,600,000.00	200,346	100,173
Total For HMS1B7							20,034,600,000.00	200,346	100,173
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			20,035,600,000.00	200,356	100,178
Total HMS1B8 SPOT							20,035,600,000.00	200,356	100,178
Total For HMS1B8							20,035,600,000.00	200,356	100,178
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B9 SPOT							0.00	0	0
Total For HMS1B9							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT							0.00	0	0
Total For HMS1C2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C3 SPOT							0.00	0	0
Total For HMS1C3							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C4 SPOT							0.00	0	0
Total For HMS1C4							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C5 SPOT							0.00	0	0
Total For HMS1C5							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT							0.00	0	0
Total For HMS1D2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D3 SPOT							0.00	0	0
Total For HMS1D3							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D4 SPOT							0.00	0	0
Total For HMS1D4							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1D5 SPOT							0.00	0	0
Total For HMS1D5							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	10,019
Total HMS1E2 SPOT							0.00	0	10,019
Total For HMS1E2							0.00	0	10,019
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			714,500,000,000.00	7,145,000	8,449,000
Total HWAY20 SPOT							714,500,000,000.00	7,145,000	8,449,000
Total For HWAY20							714,500,000,000.00	7,145,000	8,449,000
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			3,039,200,000,000.00	30,392,000	16,253,000
Total HWAY34 SPOT							3,039,200,000,000.00	30,392,000	16,253,000
Total For HWAY34							3,039,200,000,000.00	30,392,000	16,253,000
HWAY On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY35 SPOT							0.00	0	0
Total For HWAY35							0.00	0	0
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			40,387,600,000.00	403,876	100,969
Total IBL09 SPOT							40,387,600,000.00	403,876	100,969
Total For IBL09							40,387,600,000.00	403,876	100,969
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	8,233,000
Total IBL11 SPOT							1,600,000,000,000.00	16,000,000	8,233,000
Total For IBL11							1,600,000,000,000.00	16,000,000	8,233,000
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL12 SPOT							0.00	0	0
Total For IBL12							0.00	0	0
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL13 SPOT							0.00	0	0
Total For IBL13							0.00	0	0
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL14 SPOT							0.00	0	0
Total For IBL14							0.00	0	0
IBL15 On 28/06/2013 Spot Bond			100.00000	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	1,000,000
Total IBL19 SPOT							0.00	0	1,000,000
Total For IBL19							0.00	0	1,000,000
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	1,000,000
Total IBL21 SPOT							0.00	0	1,000,000
Total For IBL21							0.00	0	1,000,000
IBL22 On 15/03/2018 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
Total IBL22 SPOT							0.00	0	1,000,000
Total For IBL22							0.00	0	1,000,000
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			0.00	0	0
Total IC02 SPOT							0.00	0	0
Total For IC02							0.00	0	0
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IDCP01 SPOT							0.00	0	0
Total For IDCP01							0.00	0	0
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP02 SPOT							0.00	0	0
Total For IDCP02							0.00	0	0
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	27,870
Total IKH1C SPOT							0.00	0	27,870
Total For IKH1C							0.00	0	27,870
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1D SPOT							0.00	0	0
Total For IKH1D							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	40,253
Total IKH2D SPOT							0.00	0	40,253
Total For IKH2D							0.00	0	40,253
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN04 SPOT							0.00	0	0
Total For IN04							0.00	0	0
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN07 SPOT							0.00	0	0
Total For IN07							0.00	0	0
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN09 SPOT							0.00	0	0
Total For IN09							0.00	0	0
IND13 On 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
IND13 On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND132 SPOT							0.00	0	0
Total For IND132							0.00	0	0
IND13 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND133 SPOT							0.00	0	0
Total For IND133							0.00	0	0
IND13 On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND134 SPOT							0.00	0	0
Total For IND134							0.00	0	0
IND13 On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND135 SPOT							0.00	0	0
Total For IND135							0.00	0	0
IND13 On 06/09/2011 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 IND136 SPOT							0.00	0	0
Total For IND136							0.00	0	0
IND13 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
IND13 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
IND13 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
IND14 On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND140 SPOT							0.00	0	0
Total For IND140							0.00	0	0
IND14 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND141 SPOT							0.00	0	0
Total For IND141							0.00	0	0
IND14 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND142 SPOT							0.00	0	0
Total For IND142							0.00	0	0
IND14 On 25/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND143 SPOT							0.00	0	0
Total For IND143							0.00	0	0
IND14 On 01/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND144 SPOT							0.00	0	0
Total For IND144							0.00	0	0
IND14 On 08/11/2011 Spot Bond			100.00000	100.00000			33,000,000,000,000.00	330,000,000	270,000,000
Total IND145 SPOT							33,000,000,000,000.00	330,000,000	270,000,000
Total For IND145							33,000,000,000,000.00	330,000,000	270,000,000
IND14 On 15/11/2011 Spot Bond			100.00000	100.00000			65,100,000,000,000.00	651,000,000	392,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IND146 SPOT							65,100,000,000,000.00	651,000,000	392,000,000
Total For IND146							65,100,000,000,000.00	651,000,000	392,000,000
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
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 15/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING119 SPOT							0.00	0	0
Total For ING119							0.00	0	0
ING12 On 24/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING120 SPOT							0.00	0	0
Total For ING120							0.00	0	0
ING12 On 26/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING122 SPOT							0.00	0	0
Total For ING122							0.00	0	0
ING12 On 10/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING123 SPOT							0.00	0	0
Total For ING123							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
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
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING60U SPOT							0.00	0	0
Total For ING60U							0.00	0	0
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
ING97 On 10/03/2012 Spot Bond			8.82500	8.82500			0.00	0	0
Total ING97 SPOT							0.00	0	0
Total For ING97							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
IP252L On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP252U SPOT							0.00	0	0
Total For IP252U							0.00	0	0
IP253L On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	19,440,000
Total IP253U SPOT							0.00	0	19,440,000
Total For IP253U							0.00	0	19,440,000
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			0.00	0	87,000
Total IPL4 SPOT							0.00	0	87,000
Total For IPL4							0.00	0	87,000
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			40,248,400,000.00	402,484	100,621
Total IPL5 SPOT							40,248,400,000.00	402,484	100,621
Total For IPL5							40,248,400,000.00	402,484	100,621
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			19,224,300,000,000.00	192,243,000	50,065,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPL6 SPOT							19,224,300,000,000.00	192,243,000	50,065,000
Total For IPL6							19,224,300,000,000.00	192,243,000	50,065,000
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			70,400,000,000.00	704,000	704,000
Total IV01 SPOT							70,400,000,000.00	704,000	704,000
Total For IV01							70,400,000,000.00	704,000	704,000
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV012 SPOT							0.00	0	0
Total For IV012							0.00	0	0
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV013 SPOT							0.00	0	0
Total For IV013							0.00	0	0
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000			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			20,107,000,000.00	201,070	100,535
Total IV07 SPOT							20,107,000,000.00	201,070	100,535
Total For IV07							20,107,000,000.00	201,070	100,535
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	90,000
Total IV08 SPOT							0.00	0	90,000
Total For IV08							0.00	0	90,000
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	40,626

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV09 SPOT							8,000,000,000.00	80,000	40,626
Total For IV09							8,000,000,000.00	80,000	40,626
IVA13 ^a On 04/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA131 SPOT							0.00	0	0
Total For IVA131							0.00	0	0
IVA13 ^b On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA132 SPOT							0.00	0	0
Total For IVA132							0.00	0	0
IVA13 ^c On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
IVA13 ^d 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
IVA13 ^e On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA134 SPOT							0.00	0	0
Total For IVA134							0.00	0	0
IVA13 ^f 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
IVA13 ^g On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA136 SPOT							0.00	0	0
Total For IVA136							0.00	0	0
IVA13 ^h On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA137 SPOT							0.00	0	0
Total For IVA137							0.00	0	0
IVA13 ⁱ 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
IVA13 ^j On 29/09/2011 Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000
Total IVA139 SPOT							600,000,000,000.00	6,000,000	3,000,000
Total For IVA139							600,000,000,000.00	6,000,000	3,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA140 On 06/10/2011 Spot Bond			98.34259	98.34259			0.00	0	0
Total IVA140 SPOT							0.00	0	0
Total For IVA140							0.00	0	0
IVA141 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA141 SPOT							0.00	0	0
Total For IVA141							0.00	0	0
IVA142 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
IVA143 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
IVA144 On 03/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA144 SPOT							0.00	0	0
Total For IVA144							0.00	0	0
IVA145 On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA145 SPOT							0.00	0	0
Total For IVA145							0.00	0	0
IVA147 On 24/11/2011 Spot Bond			97.59722	97.59722			0.00	0	0
Total IVA147 SPOT							0.00	0	0
Total For IVA147							0.00	0	0
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC001 SPOT							0.00	0	0
Total For IVC001							0.00	0	0
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC002 SPOT							0.00	0	0
Total For IVC002							0.00	0	0
KCF01U 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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,400,000
Total LGL1 SPOT							600,000,000,000.00	6,000,000	3,400,000
Total For LGL1							600,000,000,000.00	6,000,000	3,400,000
LUX45 On 23/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total LUX45 SPOT							0.00	0	0
Total For LUX45							0.00	0	0
MAQ01 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
MAQ01 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ005 SPOT							0.00	0	0
Total For MAQ005							0.00	0	0
MBF01 On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0
Total MBF017 SPOT							0.00	0	0
Total For MBF017							0.00	0	0
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF018 SPOT							0.00	0	0
Total For MBF018							0.00	0	0
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF019 SPOT							0.00	0	0
Total For MBF019							0.00	0	0
MBF02 On 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
MBF02 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
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
Total MBF024 SPOT							0.00	0	1,000,000
Total For MBF024							0.00	0	1,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF025 SPOT							0.00	0	0
Total For MBF025							0.00	0	0
MBF04 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
MBF16 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
MBP01 On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP011 SPOT							0.00	0	0
Total For MBP011							0.00	0	0
MBP02 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
MBP03 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
MBP10 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
MBP14 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
MBP16 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
MBP17 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18 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
MBP19 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
MBP20 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
MBP21 On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP21U SPOT							0.00	0	0
Total For MBP21U							0.00	0	0
MCB1M 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		18,200,000,000,000.00	182,000,000	182,000,000	60,000,000
Total MET01 SPOT						18,200,000,000,000.00	182,000,000	182,000,000	60,000,000
Total For MET01						18,200,000,000,000.00	182,000,000	182,000,000	60,000,000
MFS1A 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
MFS1A2 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
MFS1B On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1B SPOT							0.00	0	0
Total For MFS1B							0.00	0	0
MGL01 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	16,443,000
Total MGL01 SPOT							0.00	0	16,443,000
Total For MGL01							0.00	0	16,443,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02 On 13/07/2014 Spot Bond			100.00000	100.00000			82,600,000,000.00	826,000	3,063,000
Total MTN02 SPOT							82,600,000,000.00	826,000	3,063,000
Total For MTN02							82,600,000,000.00	826,000	3,063,000
MTN03 On 13/07/2015 Spot Bond			100.00000	100.00000			5,800,000,000,000.00	58,000,000	15,500,000
Total MTN03 SPOT							5,800,000,000,000.00	58,000,000	15,500,000
Total For MTN03							5,800,000,000,000.00	58,000,000	15,500,000
MTN04 On 13/07/2017 Spot Bond			100.00000	100.00000			40,700,000,000.00	407,000	6,079,000
Total MTN04 SPOT							40,700,000,000.00	407,000	6,079,000
Total For MTN04							40,700,000,000.00	407,000	6,079,000
MTN05 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTN05 SPOT							0.00	0	0
Total For MTN05							0.00	0	0
MTNC04 On 10/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNC04 SPOT							0.00	0	0
Total For MTNC04							0.00	0	0
NBK10B 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
NBK1B On 09/09/2012 Spot Bond			100.00000	100.00000			48,456,000,000.00	484,560	1,121,140
Total NBK1B SPOT							48,456,000,000.00	484,560	1,121,140
Total For NBK1B							48,456,000,000.00	484,560	1,121,140
NBK2A On 15/09/2015 Spot Bond			100.00000	100.00000			5,040,200,000,000.00	50,402,000	55,158,000
Total NBK2A SPOT							5,040,200,000,000.00	50,402,000	55,158,000
Total For NBK2A							5,040,200,000,000.00	50,402,000	55,158,000
NBK2B On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	20,183
Total NBK2B SPOT							0.00	0	20,183
Total For NBK2B							0.00	0	20,183
NBK3A On 09/09/2019 Spot Bond			100.00000	100.00000			21,500,000,000.00	215,000	6,070,000
Total NBK3A SPOT							21,500,000,000.00	215,000	6,070,000
Total For NBK3A							21,500,000,000.00	215,000	6,070,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK4 SPOT							0.00	0	0
Total For NBK4							0.00	0	0
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			20,034,800,000.00	200,348	1,400,174
Total NBK5B SPOT							20,034,800,000.00	200,348	1,400,174
Total For NBK5B							20,034,800,000.00	200,348	1,400,174
NBK6A On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
Total NBK6A SPOT							0.00	0	5,000,000
Total For NBK6A							0.00	0	5,000,000
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			20,036,200,000.00	200,362	100,181
Total NBK6B SPOT							20,036,200,000.00	200,362	100,181
Total For NBK6B							20,036,200,000.00	200,362	100,181
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK7B SPOT							0.00	0	0
Total For NBK7B							0.00	0	0
NBK8A On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8A SPOT							0.00	0	0
Total For NBK8A							0.00	0	0
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8B SPOT							0.00	0	0
Total For NBK8B							0.00	0	0
NBK9A On 23/03/2016 Spot Bond			100.00000	100.00000			65,200,000,000.00	652,000	9,567,000
Total NBK9A SPOT							65,200,000,000.00	652,000	9,567,000
Total For NBK9A							65,200,000,000.00	652,000	9,567,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total NCLN19 SPOT							0.00	0	0
Total For NCLN19							0.00	0	0
NCLN On 21/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN24 SPOT							0.00	0	0
Total For NCLN24							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
Total NCLN48 SPOT							0.00	0	0
Total For NCLN48							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6 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
NCLN63 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
NCLN64 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN64 SPOT							0.00	0	0
Total For NCLN64							0.00	0	0
NCLN65 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN65 SPOT							0.00	0	0
Total For NCLN65							0.00	0	0
NCLN66 On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN66 SPOT							0.00	0	0
Total For NCLN66							0.00	0	0
NCLN67 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN67 SPOT							0.00	0	0
Total For NCLN67							0.00	0	0
NCLN68 On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN68 SPOT							0.00	0	0
Total For NCLN68							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	50,000
Total NED11 SPOT							0.00	0	50,000
Total For NED11							0.00	0	50,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12B SPOT							0.00	0	0
Total For NED12B							0.00	0	0
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			10,700,000,000.00	107,000	217,000
Total NED6 SPOT							10,700,000,000.00	107,000	217,000
Total For NED6							10,700,000,000.00	107,000	217,000
NED7 On 08/02/2012 Spot Bond			100.00000	100.00000			5,400,000,000.00	54,000	54,000
Total NED7 SPOT							5,400,000,000.00	54,000	54,000
Total For NED7							5,400,000,000.00	54,000	54,000
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	3,174,000
Total NED8 SPOT							0.00	0	3,174,000
Total For NED8							0.00	0	3,174,000
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	821,000
Total NEDH1A SPOT							0.00	0	821,000
Total For NEDH1A							0.00	0	821,000
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
NET39 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET39 SPOT							0.00	0	0
Total For NET39							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB6 On 29/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
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
NQ1A On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0
Total NQ1A11 SPOT							0.00	0	0
Total For NQ1A11							0.00	0	0
NQ1A On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0
Total NQ1A12 SPOT							0.00	0	0
Total For NQ1A12							0.00	0	0
NQ1A On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0
Total NQ1A13 SPOT							0.00	0	0
Total For NQ1A13							0.00	0	0
NQ1B On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B10 SPOT							0.00	0	0
Total For NQ1B10							0.00	0	0
NQ1B On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0
Total NQ1B11 SPOT							0.00	0	0
Total For NQ1B11							0.00	0	0
NQ1B On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0
Total NQ1B12 SPOT							0.00	0	0
Total For NQ1B12							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C10 SPOT							0.00	0	0
Total For NQ1C10							0.00	0	0
NQ1C On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0
Total NQ1C11 SPOT							0.00	0	0
Total For NQ1C11							0.00	0	0
NQ1C On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0
Total NQ1C12 SPOT							0.00	0	0
Total For NQ1C12							0.00	0	0
NQF1A 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
NQF1A On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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 22/11/2011 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 22/11/2011 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D4 SPOT							0.00	0	0
Total For NQF1D4							0.00	0	0
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D5 SPOT							0.00	0	0
Total For NQF1D5							0.00	0	0
NQF1E On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0
Total NQF1D6 SPOT							0.00	0	0
Total For NQF1D6							0.00	0	0
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	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	10,000,000
Total NRA014 SPOT						2,000,000,000,000.00		20,000,000	10,000,000
Total For NRA014						2,000,000,000,000.00		20,000,000	10,000,000
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000
Total NRA018 SPOT						1,000,000,000,000.00		10,000,000	5,000,000
Total For NRA018						1,000,000,000,000.00		10,000,000	5,000,000
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA01U SPOT							0.00	0	0
Total For NRA01U							0.00	0	0
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000		2,024,000,000,000.00		20,240,000	11,227,000
Total NRA022 SPOT						2,024,000,000,000.00		20,240,000	11,227,000
Total For NRA022						2,024,000,000,000.00		20,240,000	11,227,000
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000		12,800,000,000,000.00		128,000,000	64,000,000
Total NRA023 SPOT						12,800,000,000,000.00		128,000,000	64,000,000
Total For NRA023						12,800,000,000,000.00		128,000,000	64,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	5,070,000
Total NRA028 SPOT						5,000,000,000,000.00		50,000,000	5,070,000
Total For NRA028						5,000,000,000,000.00		50,000,000	5,070,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC07 On 01/03/2012 Spot Bond			8.07500	8.07500			0.00	0	0
Total NTC07 SPOT							0.00	0	0
Total For NTC07							0.00	0	0
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC08 SPOT							0.00	0	0
Total For NTC08							0.00	0	0
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC09 SPOT							0.00	0	0
Total For NTC09							0.00	0	0
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC10 SPOT							0.00	0	0
Total For NTC10							0.00	0	0
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC11 SPOT							0.00	0	0
Total For NTC11							0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A1 SPOT							0.00	0	0
Total For OCT1A1							0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A4 SPOT							0.00	0	0
Total For OCT1A4							0.00	0	0
OCT1B On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1B1 SPOT							0.00	0	0
Total For OCT1B1							0.00	0	0
OCT1C On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1C1 SPOT							0.00	0	0
Total For OCT1C1							0.00	0	0
OCT1D On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1D1 SPOT							0.00	0	0
Total For OCT1D1							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1E1 SPOT							0.00	0	0
Total For OCT1E1							0.00	0	0
OML0 On 27/10/2015 Spot Bond			100.00000	100.00000			75,400,000,000.00	754,000	3,976,000
Total OML01 SPOT							75,400,000,000.00	754,000	3,976,000
Total For OML01							75,400,000,000.00	754,000	3,976,000
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
OTC1 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
OTCA On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA03 SPOT							0.00	0	0
Total For OTCA03							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			40,543,600,000.00	405,436	101,359
Total OTCA05 SPOT							40,543,600,000.00	405,436	101,359
Total For OTCA05							40,543,600,000.00	405,436	101,359
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA06 SPOT							0.00	0	0
Total For OTCA06							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			19,987,400,000.00	199,874	99,937
Total OTCA07 SPOT							19,987,400,000.00	199,874	99,937
Total For OTCA07							19,987,400,000.00	199,874	99,937
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA08 SPOT							0.00	0	0
Total For OTCA08							0.00	0	0
OTCA On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA10 SPOT							0.00	0	0
Total For OTCA10							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCB1U SPOT							0.00	0	0
Total For OTCB1U							0.00	0	0
PBETC On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PBET01 SPOT							0.00	0	0
Total For PBET01							0.00	0	0
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
PNP02 On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP02 SPOT							0.00	0	0
Total For PNP02							0.00	0	0
PR2A1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A1F SPOT							0.00	0	0
Total For PR2A1F							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A2B SPOT							0.00	0	0
Total For PR2A2B							0.00	0	0
PR2A3 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A3B SPOT							0.00	0	0
Total For PR2A3B							0.00	0	0
PR2A4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A4D SPOT							0.00	0	0
Total For PR2A4D							0.00	0	0
PR2A5 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A9D SPOT							0.00	0	0
Total For PR2A9D							0.00	0	0
PR2A6 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A9E SPOT							0.00	0	0
Total For PR2A9E							0.00	0	0
PR2B1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1B SPOT							0.00	0	0
Total For PR2B1B							0.00	0	0
PR2B1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1F SPOT							0.00	0	0
Total For PR2B1F							0.00	0	0
PR2B2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	50,000
Total PR2B2B SPOT							0.00	0	50,000
Total For PR2B2B							0.00	0	50,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C ¹ On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1B SPOT							0.00	0	0
Total For PR2C1B							0.00	0	0
PR2C ¹ On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1F SPOT							0.00	0	0
Total For PR2C1F							0.00	0	0
PR2C ⁴ 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 ¹ On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1F SPOT							0.00	0	0
Total For PR2D1F							0.00	0	0
PR2D ⁴ 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 ⁴ 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 ⁴ 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2/ On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP2A2 SPOT							0.00	0	0
Total For PRP2A2							0.00	0	0
PSG01 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
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			5.26500	5.30000		442,260,000,000.00		84,000,000	14,206,667
Total R155 SPOT						442,260,000,000.00		84,000,000	14,206,667
Total For R155						442,260,000,000.00		84,000,000	14,206,667
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			7.20000	7.23000		271,091,389,723,200.00		37,651,581,906	15,537,336,000
Total R157 SPOT						271,091,389,723,200.00		37,651,581,906	15,537,336,000
Total For R157						271,091,389,723,200.00		37,651,581,906	15,537,336,000
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.30000	8.38000		198,932,109,200,000.00		23,967,724,000	8,172,540,911
Total R186 SPOT										198,932,109,200,000.00	23,967,724,000	8,172,540,911
Total For R186										198,932,109,200,000.00	23,967,724,000	8,172,540,911
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0
Total R187P SPOT										0.00	0	0
Total For R187P										0.00	0	0
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0
Total R188P SPOT										0.00	0	0
Total For R188P										0.00	0	0
R189	On	31/03/2013	Spot Bond			0.96000	1.00000		5,789,760,000,000.00		6,031,000,000	2,479,765,936
Total R189 SPOT										5,789,760,000,000.00	6,031,000,000	2,479,765,936
Total For R189										5,789,760,000,000.00	6,031,000,000	2,479,765,936
R197	On	07/12/2023	Spot Bond			2.53000	2.53000		1,912,515,550,000.00		755,935,000	363,717,955
Total R197 SPOT										1,912,515,550,000.00	755,935,000	363,717,955
Total For R197										1,912,515,550,000.00	755,935,000	363,717,955
R201	On	21/12/2014	Spot Bond			6.84500	6.88000		58,126,754,320,000.00		8,491,856,000	4,048,408,000
Total R201 SPOT										58,126,754,320,000.00	8,491,856,000	4,048,408,000
Total For R201										58,126,754,320,000.00	8,491,856,000	4,048,408,000
R202	On	07/12/2033	Spot Bond			2.51000	2.54000		1,835,061,000,000.00		731,100,000	1,397,900,000
Total R202 SPOT										1,835,061,000,000.00	731,100,000	1,397,900,000
Total For R202										1,835,061,000,000.00	731,100,000	1,397,900,000
R203	On	15/09/2017	Spot Bond			7.75500	7.80000		89,830,755,960,000.00		11,583,592,000	5,768,276,000
Total R203 SPOT										89,830,755,960,000.00	11,583,592,000	5,768,276,000
Total For R203										89,830,755,960,000.00	11,583,592,000	5,768,276,000
R204	On	21/12/2018	Spot Bond			7.95000	7.99500		169,145,841,675,000.00		21,276,206,500	6,308,361,000
Total R204 SPOT										169,145,841,675,000.00	21,276,206,500	6,308,361,000
Total For R204										169,145,841,675,000.00	21,276,206,500	6,308,361,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000
Total R205 SPOT										0.00	0	1,555,000,000
Total For R205										0.00	0	1,555,000,000
R206	On	15/01/2014	Spot Bond			6.57500	6.60000		48,011,156,275,000.00		7,302,077,000	3,555,280,402
Total R206 SPOT									48,011,156,275,000.00		7,302,077,000	3,555,280,402
Total For R206									48,011,156,275,000.00		7,302,077,000	3,555,280,402
R207	On	15/01/2020	Spot Bond			8.05000	8.11000		175,708,103,480,000.00		21,827,093,600	8,820,405,800
Total R207 SPOT									175,708,103,480,000.00		21,827,093,600	8,820,405,800
Total For R207									175,708,103,480,000.00		21,827,093,600	8,820,405,800
R208	On	31/03/2021	Spot Bond			8.08000	8.14000		141,510,195,040,000.00		17,513,638,000	7,026,103,000
Total R208 SPOT									141,510,195,040,000.00		17,513,638,000	7,026,103,000
Total For R208									141,510,195,040,000.00		17,513,638,000	7,026,103,000
R209	On	31/03/2036	Spot Bond			8.64000	8.74000		209,203,231,680,000.00		24,213,337,000	9,560,355,000
Total R209 SPOT									209,203,231,680,000.00		24,213,337,000	9,560,355,000
Total For R209									209,203,231,680,000.00		24,213,337,000	9,560,355,000
R210	On	31/03/2028	Spot Bond			2.55000	2.55000		3,988,965,000,000.00		1,564,300,000	997,400,000
Total R210 SPOT									3,988,965,000,000.00		1,564,300,000	997,400,000
Total For R210									3,988,965,000,000.00		1,564,300,000	997,400,000
R211	On	31/01/2017	Spot Bond			1.87000	1.88000		2,090,660,000,000.00		1,118,000,000	1,073,000,000
Total R211 SPOT									2,090,660,000,000.00		1,118,000,000	1,073,000,000
Total For R211									2,090,660,000,000.00		1,118,000,000	1,073,000,000
R212	On	31/01/2022	Spot Bond			2.54000	2.54500		1,785,160,260,000.00		702,819,000	381,533,875
Total R212 SPOT									1,785,160,260,000.00		702,819,000	381,533,875
Total For R212									1,785,160,260,000.00		702,819,000	381,533,875
R213	On	28/02/2031	Spot Bond			8.64000	8.73000		57,537,008,640,000.00		6,659,376,000	2,510,840,080
Total R213 SPOT									57,537,008,640,000.00		6,659,376,000	2,510,840,080
Total For R213									57,537,008,640,000.00		6,659,376,000	2,510,840,080
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		36,076,300,000,000.00		5,550,200,000	2,037,495,045
Total R214 SPOT									36,076,300,000,000.00		5,550,200,000	2,037,495,045
Total For R214									36,076,300,000,000.00		5,550,200,000	2,037,495,045

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R320C On 21/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R329C SPOT							0.00	0	0
Total For R329C							0.00	0	0
R330C On 21/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R330C SPOT							0.00	0	0
Total For R330C							0.00	0	0
R331C On 21/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total R331C SPOT							0.00	0	0
Total For R331C							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C On 21/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total R339C SPOT							0.00	0	0
Total For R339C							0.00	0	0
R340C On 21/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total R340C SPOT							0.00	0	0
Total For R340C							0.00	0	0
R341C On 21/06/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total R341C SPOT							0.00	0	0
Total For R341C							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C On 21/06/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R349C SPOT							0.00	0	0
Total For R349C							0.00	0	0
R350C On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R350C SPOT							0.00	0	0
Total For R350C							0.00	0	0
R351C On 21/06/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R351C SPOT							0.00	0	0
Total For R351C							0.00	0	0
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
RCSB2 On 15/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB02 SPOT							0.00	0	0
Total For RCSB02							0.00	0	0
RCSB3 On 15/07/2016 Spot Bond			100.00000	100.00000		500,000,000,000.00	5,000,000	2,500,000	
Total RCSB03 SPOT						500,000,000,000.00	5,000,000	2,500,000	
Total For RCSB03						500,000,000,000.00	5,000,000	2,500,000	
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
RCSC4 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
RCSC5 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES03 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES03 SPOT							0.00	0	0
Total For RES03							0.00	0	0
RESB01 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RESB01 SPOT							0.00	0	0
Total For RESB01							0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT							0.00	0	0
Total For RMBI06							0.00	0	0
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP001 SPOT							0.00	0	0
Total For RP001							0.00	0	0
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP002 SPOT							0.00	0	0
Total For RP002							0.00	0	0
RPG01 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG01 SPOT							0.00	0	0
Total For RPG01							0.00	0	0
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	328,000
Total RW21 SPOT							0.00	0	328,000
Total For RW21							0.00	0	328,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000
Total SBK12 SPOT							2,000,000,000,000.00	20,000,000	10,000,000
Total For SBK12							2,000,000,000,000.00	20,000,000	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			1,406,400,000,000.00	14,064,000	39,084,780
Total SBK5 SPOT							1,406,400,000,000.00	14,064,000	39,084,780
Total For SBK5							1,406,400,000,000.00	14,064,000	39,084,780
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			6,900,000,000.00	69,000	17,473,000
Total SBK7 SPOT							6,900,000,000.00	69,000	17,473,000
Total For SBK7							6,900,000,000.00	69,000	17,473,000
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			0.00	0	2,153,000
Total SBK8 SPOT							0.00	0	2,153,000
Total For SBK8							0.00	0	2,153,000
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			11,000,000,000.00	110,000	3,067,000
Total SBK9 SPOT							11,000,000,000.00	110,000	3,067,000
Total For SBK9							11,000,000,000.00	110,000	3,067,000
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			1,150,000,000.00	200,000	100,000
Total SBK11 SPOT							1,150,000,000.00	200,000	100,000
Total For SBK11							1,150,000,000.00	200,000	100,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN2 [€] 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
SBN3 ² 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
SBN3 ³ 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
SBN3 ⁴ 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
SBN3 ⁵ On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN35 SPOT							0.00	0	0
Total For SBN35							0.00	0	0
SBN3 ⁶ 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 ² 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 ⁵ 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 ⁸ 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN49 SPOT							0.00	0	0
Total For SBN49							0.00	0	0
SBR02 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
SBR03 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	2,000,000
Total SBS13 SPOT							0.00	0	2,000,000
Total For SBS13							0.00	0	2,000,000
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS14 SPOT							0.00	0	0
Total For SBS14							0.00	0	0
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS15 SPOT							0.00	0	0
Total For SBS15							0.00	0	0
SBS16 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS16 SPOT							0.00	0	0
Total For SBS16							0.00	0	0
SBS18 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS18 SPOT							0.00	0	0
Total For SBS18							0.00	0	0
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS19 SPOT							0.00	0	0
Total For SBS19							0.00	0	0
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS3 SPOT							0.00	0	0
Total For SBS3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			26,800,000,000.00	268,000	655,000
Total SBS4 SPOT							26,800,000,000.00	268,000	655,000
Total For SBS4							26,800,000,000.00	268,000	655,000
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			37,400,000,000.00	374,000	402,000
Total SBS9 SPOT							37,400,000,000.00	374,000	402,000
Total For SBS9							37,400,000,000.00	374,000	402,000
SBS10 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	1,200,000
Total SBS10 SPOT							0.00	0	1,200,000
Total For SBS10							0.00	0	1,200,000
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000			520,000,000,000.00	5,200,000	5,100,000
Total SBS11 SPOT							520,000,000,000.00	5,200,000	5,100,000
Total For SBS11							520,000,000,000.00	5,200,000	5,100,000
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
SCM219 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM219 SPOT							0.00	0	0
Total For SCM219							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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	350,000
Total SLI1 SPOT										0.00	0	350,000
Total For SLI1										0.00	0	350,000
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	5,307,000
Total SLI2 SPOT										3,000,000,000,000.00	30,000,000	5,307,000
Total For SLI2										3,000,000,000,000.00	30,000,000	5,307,000
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	60,000
Total SMF1 SPOT										0.00	0	60,000
Total For SMF1										0.00	0	60,000
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	30,000
Total SMF2 SPOT										0.00	0	30,000
Total For SMF2										0.00	0	30,000
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF3 SPOT										0.00	0	0
Total For SMF3										0.00	0	0
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000
Total SNT01 SPOT										1,400,000,000,000.00	14,000,000	7,000,000
Total For SNT01										1,400,000,000,000.00	14,000,000	7,000,000
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	126,000
Total SSA01 SPOT										0.00	0	126,000
Total For SSA01										0.00	0	126,000
SYN82	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN823 SPOT										0.00	0	0
Total For SYN823										0.00	0	0
SYN82	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN824 SPOT										0.00	0	0
Total For SYN824										0.00	0	0
SYN82	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN826 SPOT										0.00	0	0
Total For SYN826										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN827 SPOT							0.00	0	0
Total For SYN827							0.00	0	0
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN828 SPOT							0.00	0	0
Total For SYN828							0.00	0	0
SYN82 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN829 SPOT							0.00	0	0
Total For SYN829							0.00	0	0
SYN83 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN830 SPOT							0.00	0	0
Total For SYN830							0.00	0	0
SYN83 On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN831 SPOT							0.00	0	0
Total For SYN831							0.00	0	0
SYN83 On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN832 SPOT							0.00	0	0
Total For SYN832							0.00	0	0
SYN83 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN833 SPOT							0.00	0	0
Total For SYN833							0.00	0	0
SYN83 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN834 SPOT							0.00	0	0
Total For SYN834							0.00	0	0
SYN83 On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN835 SPOT							0.00	0	0
Total For SYN835							0.00	0	0
SYN83 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN838 SPOT							0.00	0	0
Total For SYN838							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN83 On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN839 SPOT							0.00	0	0
Total For SYN839							0.00	0	0
SYN84 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN840 SPOT							0.00	0	0
Total For SYN840							0.00	0	0
SYN84 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN841 SPOT							0.00	0	0
Total For SYN841							0.00	0	0
SYN84 On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN842 SPOT							0.00	0	0
Total For SYN842							0.00	0	0
SYN84 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN843 SPOT							0.00	0	0
Total For SYN843							0.00	0	0
SYN84 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN844 SPOT							0.00	0	0
Total For SYN844							0.00	0	0
SYN84 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN845 SPOT							0.00	0	0
Total For SYN845							0.00	0	0
SYN84 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN846 SPOT							0.00	0	0
Total For SYN846							0.00	0	0
SYN84 On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN847 SPOT							0.00	0	0
Total For SYN847							0.00	0	0
SYN84 On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN848 SPOT							0.00	0	0
Total For SYN848							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN84 On 31/10/2011 Spot Bond			100.00000	100.00000			58,800,000,000,000.00	588,000,000	247,000,000
Total SYN849 SPOT							58,800,000,000,000.00	588,000,000	247,000,000
Total For SYN849							58,800,000,000,000.00	588,000,000	247,000,000
SYN85 On 16/11/2011 Spot Bond			100.00000	100.00000			12,500,000,000,000.00	125,000,000	50,000,000
Total SYN850 SPOT							12,500,000,000,000.00	125,000,000	50,000,000
Total For SYN850							12,500,000,000,000.00	125,000,000	50,000,000
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ18 SPOT							0.00	0	0
Total For SZ18							0.00	0	0
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ25 SPOT							0.00	0	0
Total For SZ25							0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total T018 SPOT							0.00	0	0
Total For T018							0.00	0	0
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS06 SPOT							0.00	0	0
Total For TFS06							0.00	0	0
TFS68 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS68U SPOT							0.00	0	0
Total For TFS68U							0.00	0	0
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0
Total TFS73 SPOT							0.00	0	0
Total For TFS73							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS79 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS79 SPOT							0.00	0	0
Total For TFS79							0.00	0	0
TFS80 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS80 SPOT							0.00	0	0
Total For TFS80							0.00	0	0
TFS81 On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS81 SPOT							0.00	0	0
Total For TFS81							0.00	0	0
TFS82 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS82 SPOT							0.00	0	0
Total For TFS82							0.00	0	0
TFS83 On 28/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS83 SPOT							0.00	0	0
Total For TFS83							0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.00000	8.00000			0.00	0	0
Total TFS84 SPOT							0.00	0	0
Total For TFS84							0.00	0	0
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TH7A2A SPOT							0.00	0	0
Total For TH7A2A							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			20,036,600,000.00	200,366	100,183
Total THE7B SPOT							20,036,600,000.00	200,366	100,183
Total For THE7B							20,036,600,000.00	200,366	100,183
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7C SPOT							0.00	0	0
Total For THE7C							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A1 SPOT							0.00	0	0
Total For THE8A1							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A2 SPOT							0.00	0	0
Total For THE8A2							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A3 SPOT							0.00	0	0
Total For THE8A3							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8B1 SPOT							0.00	0	0
Total For THE8B1							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8D1 SPOT							0.00	0	0
Total For THE8D1							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A1 SPOT							0.00	0	0
Total For THE9A1							0.00	0	0
THE9A On 18/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A2 SPOT							0.00	0	0
Total For THE9A2							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A3 SPOT							0.00	0	0
Total For THE9A3							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B1 SPOT							0.00	0	0
Total For THE9B1							0.00	0	0
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9C1 SPOT							0.00	0	0
Total For THE9C1							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D1 SPOT							0.00	0	0
Total For THE9D1							0.00	0	0
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		400,000,000,000.00	4,000,000	2,118,000	
Total TL15 SPOT						400,000,000,000.00	4,000,000	2,118,000	
Total For TL15						400,000,000,000.00	4,000,000	2,118,000	
TL20 On 22/02/2020 Spot Bond			6.00000	6.00000			0.00	0	0
Total TL20 SPOT							0.00	0	0
Total For TL20							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17 On 14/11/2017 Spot Bond			100.00000	100.00000			204,831,600,000,000.00	2,048,316,000	997,431,000
Total TN17 SPOT							204,831,600,000,000.00	2,048,316,000	997,431,000
Total For TN17							204,831,600,000,000.00	2,048,316,000	997,431,000
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			78,442,400,000,000.00	784,424,000	248,008,000
Total TN20 SPOT							78,442,400,000,000.00	784,424,000	248,008,000
Total For TN20							78,442,400,000,000.00	784,424,000	248,008,000
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			23,600,000,000,000.00	236,000,000	77,390,000
Total TN23 SPOT							23,600,000,000,000.00	236,000,000	77,390,000
Total For TN23							23,600,000,000,000.00	236,000,000	77,390,000
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			43,800,000,000,000.00	438,000,000	97,951,000
Total TN25 SPOT							43,800,000,000,000.00	438,000,000	97,951,000
Total For TN25							43,800,000,000,000.00	438,000,000	97,951,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			2,755,100,000,000.00	27,551,000	23,480,000
Total TN27 SPOT							2,755,100,000,000.00	27,551,000	23,480,000
Total For TN27							2,755,100,000,000.00	27,551,000	23,480,000
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			0.00	0	0
Total TR30 SPOT							0.00	0	0
Total For TR30							0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
Total TR31 SPOT							0.00	0	0
Total For TR31							0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
Total TR32 SPOT							0.00	0	0
Total For TR32							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TSP12 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP120 SPOT							0.00	0	0
Total For TSP120							0.00	0	0
TSP12 On 02/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP121 SPOT							0.00	0	0
Total For TSP121							0.00	0	0
TSP12 On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP122 SPOT							0.00	0	0
Total For TSP122							0.00	0	0
TSP12 On 05/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP123 SPOT							0.00	0	0
Total For TSP123							0.00	0	0
TSP12 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP124 SPOT							0.00	0	0
Total For TSP124							0.00	0	0
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000		14,000,000,000,000.00		140,000,000	37,522,000
Total UG21 SPOT						14,000,000,000,000.00		140,000,000	37,522,000
Total For UG21						14,000,000,000,000.00		140,000,000	37,522,000
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	36,000
Total UTR02 SPOT							0.00	0	36,000
Total For UTR02							0.00	0	36,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0
Total VIP1A4 SPOT							0.00	0	0
Total For VIP1A4							0.00	0	0
VIP1A: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A5 SPOT							0.00	0	0
Total For VIP1A5							0.00	0	0
VIP1B: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B2 SPOT							0.00	0	0
Total For VIP1B2							0.00	0	0
VIP1B: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B3 SPOT							0.00	0	0
Total For VIP1B3							0.00	0	0
VIP1C: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C2 SPOT							0.00	0	0
Total For VIP1C2							0.00	0	0
VIP1C: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C3 SPOT							0.00	0	0
Total For VIP1C3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6,905,000,000,000.00	69,050,000	26,262,000
Total WS04 SPOT							6,905,000,000,000.00	69,050,000	26,262,000
Total For WS04							6,905,000,000,000.00	69,050,000	26,262,000
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			101,600,000,000,000.00	1,016,000,000	206,000,000
Total WS05 SPOT							101,600,000,000,000.00	1,016,000,000	206,000,000
Total For WS05							101,600,000,000,000.00	1,016,000,000	206,000,000
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			7,000,000,000,000.00	70,000,000	35,000,000
Total WSP2 SPOT							7,000,000,000,000.00	70,000,000	35,000,000
Total For WSP2							7,000,000,000,000.00	70,000,000	35,000,000
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP3 SPOT							0.00	0	0
Total For WSP3							0.00	0	0
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP4 SPOT							0.00	0	0
Total For WSP4							0.00	0	0
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			24,800,000,000,000.00	248,000,000	124,049,000
Total WSP5 SPOT							24,800,000,000,000.00	248,000,000	124,049,000
Total For WSP5							24,800,000,000,000.00	248,000,000	124,049,000
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z006 SPOT							0.00	0	0
Total For Z006							0.00	0	0
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z009 SPOT							0.00	0	0
Total For Z009							0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA024 SPOT							0.00	0	0
Total For ZA024							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA025 SPOT							0.00	0	0
Total For ZA025							0.00	0	0
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA026 SPOT							0.00	0	0
Total For ZA026							0.00	0	0
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA027 SPOT							0.00	0	0
Total For ZA027							0.00	0	0
Total for SPOT							2,911,199,795,003,200.00	213,083,789,748	90,311,074,324
Total for SPOT :							2,911,199,795,003,200.00	213,083,789,748	90,311,074,324
Total Futures							2,911,208,624,634,660.00	213,083,816,425	90,311,316,433
Total Options							11,748,000.00	12,000	69,483
Grand Total:							2,911,208,636,382,660.00	213,083,828,425	90,311,385,916