



Interest Rates Daily MTM Report

Daily summary for: 28/02/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 20/04/2012 Any day expiry			7.59340	7.68670		15.72	0.00	0	0
Total ANY DAY EXPIRY CAAW \$ Future							0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.10	Call		73.00000	56,000	18.95	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.10	Put		486.00000	563,000	18.95	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.15	Call		66.00000	51,000	19.31	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.15	Put		529.00000	608,000	19.31	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.05	Call		81.00000	62,000	18.59	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.05	Put		444.00000	519,000	18.59	0.00	0	0
Total ANY DAY EXPIRY CAAW \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	0
ANY D On 29/03/2012 Any day expiry			7.56930	7.66230		15.29	0.00	0	0
Total ANY DAY EXPIRY DAAA \$ Future							0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.90	Call		67.00000	46,000	17.99	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.90	Put		305.00000	377,000	17.99	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.95	Call		57.00000	39,000	18.38	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.95	Put		345.00000	420,000	18.38	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.85	Call		78.00000	54,000	17.61	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.85	Put		266.00000	335,000	17.61	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ANY DAY EXPIRY DAAA \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	0
ANY D On 29/02/2012 Any day expiry			7.53970	7.63070		16.18	0.00	0	13,000
Total ANY DAY EXPIRY DAAB \$ Future							0.00	0	13,000
ANY D On 29/02/2012 Any day expiry	7.75	Call		9.00000	1,000	25.33	0.00	0	0
ANY D On 29/02/2012 Any day expiry	7.75	Put		128.00000	211,000	25.33	0.00	0	0
ANY D On 29/02/2012 Any day expiry	7.80	Call		5.00000	0,000	27.62	0.00	0	0
ANY D On 29/02/2012 Any day expiry	7.80	Put		174.00000	260,000	27.62	0.00	0	0
ANY D On 29/02/2012 Any day expiry	7.70	Call		17.00000	2,000	23.05	0.00	0	0
ANY D On 29/02/2012 Any day expiry	7.70	Put		86.00000	162,000	23.05	0.00	0	0
Total ANY DAY EXPIRY DAAB \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	13,000
Total for Any day expiry							0.00	0	13,000
CF CA On 30/03/2012 Can-Do Future			0.03570	0.03940			0.00	0	0
Total CF CANDO CAAN Future							0.00	0	0
Total For CF CANDO CAAN							0.00	0	0
CF CA On 30/03/2012 Can-Do Future			0.22610	0.19340			0.00	0	100,000
Total CF CANDO CAAO Future							0.00	0	100,000
Total For CF CANDO CAAO							0.00	0	100,000
CF CA On 29/02/2012 Can-Do Future				0.00000			0.00	0	12,500
Total CF CANDO CAAT Future							0.00	0	12,500
Total For CF CANDO CAAT							0.00	0	12,500
CF CA On 29/02/2012 Can-Do Future			0.16030	0.07950			0.00	0	12,987
Total CF CANDO CAAV Future							0.00	0	12,987
Total For CF CANDO CAAV							0.00	0	12,987
CF CA On 30/03/2012 Can-Do Future			0.02910	0.03580			0.00	0	12,500
Total CF CANDO CAAX Future							0.00	0	12,500
Total For CF CANDO CAAX							0.00	0	12,500
CF CA On 30/04/2012 Can-Do Future			0.03730	0.04810			0.00	0	12,500
Total CF CANDO CAAY Future							0.00	0	12,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CF CANDO CAAY							0.00	0	12,500
CF CA On 18/06/2012 Can-Do Future			0.05700	0.07410			0.00	0	5,670
Total CF CANDO CAAZ Future							0.00	0	5,670
Total For CF CANDO CAAZ							0.00	0	5,670
Total for Can-Do Future							0.00	0	156,157
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES18 Future							0.00	0	0
Total For ES18							0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES23 Future							0.00	0	0
Total For ES23							0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES26 Future							0.00	0	0
Total For ES26							0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES33 Future							0.00	0	0
Total For ES33							0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157 Future							0.00	0	0
Total For R157							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R201 Future							0.00	0	0
Total For R157/R201							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R206 Future							0.00	0	0
Total For R157/R206							0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186 Future							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186/R157							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R207 Future							0.00	0	0
Total For R186/R207							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R208 Future							0.00	0	0
Total For R186/R208							0.00	0	0
R189 On 01/04/2013 Price Contribution			100.00000	100.00000			0.00	0	0
Total R189 Future							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total R197 Future							0.00	0	0
Total For R197							0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201 Future							0.00	0	0
Total For R201							0.00	0	0
R201/F On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201/R206 Future							0.00	0	0
Total For R201/R206							0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total R202 Future							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203 Future							0.00	0	0
Total For R203							0.00	0	0
R203/F On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203/R157 Future							0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208/R207							0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000			0.00	0	0
Total R209 Future							0.00	0	0
Total For R209							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R157 Future							0.00	0	0
Total For R209/R157							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R186 Future							0.00	0	0
Total For R209/R186							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R204 Future							0.00	0	0
Total For R209/R204							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R208 Future							0.00	0	0
Total For R209/R208							0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000			0.00	0	0
Total R210 Future							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R211 Future							0.00	0	0
Total For R211							0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
Total R212 Future							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213 Future							0.00	0	0
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	03/05/2012	Bond Future			6.69000	6.72800		3.14	0.00	0	10,935
R157	On	02/08/2012	Bond Future			6.75100	6.79300		3.60	0.00	0	0
R157	On	01/11/2012	Bond Future			6.79800	6.84400		3.52	0.00	0	0
R157	On	07/02/2013	Bond Future			6.82400	6.87400		3.12	0.00	0	0
Total R157 Future										0.00	0	10,935
R157	On	03/05/2012	Bond Future	8.25	Call		4,926.00000	5,052,000	3.41	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		1.00000	1,000	3.41	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		5,083.00000	5,209,000	3.41	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		1.00000	1,000	3.41	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		4,769.00000	4,895,000	3.41	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		2.00000	2,000	3.41	0.00	0	0
R157	On	03/05/2012	Bond Future	6.25	Put		1,733.00000	1,624,000	3.05	0.00	0	0
R157	On	03/05/2012	Bond Future	6.25	Call		131.00000	149,000	3.05	0.00	0	1,500
R157	On	03/05/2012	Bond Future	6.50	Call		332.00000	369,000	3.09	0.00	0	0
R157	On	03/05/2012	Bond Future	6.50	Put		1,093.00000	1,003,000	3.09	0.00	0	1,500
R157	On	03/05/2012	Bond Future	6.75	Call		687.00000	750,000	3.14	0.00	0	0
R157	On	03/05/2012	Bond Future	6.75	Put		614.00000	551,000	3.14	0.00	0	1,500
R157	On	02/08/2012	Bond Future	8.00	Call		3,814.00000	3,927,000	3.83	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		176.00000	160,000	3.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.05	Call		3,945.00000	4,059,000	3.83	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		160.00000	144,000	3.83	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		3,685.00000	3,797,000	3.83	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		195.00000	178,000	3.83	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Call		1,628.00000	1,699,000	3.58	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Put		1,188.00000	1,129,000	3.58	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Call		1,710.00000	1,782,000	3.59	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Put		1,129.00000	1,071,000	3.59	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Call		1,548.00000	1,617,000	3.57	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Put		1,249.00000	1,188,000	3.57	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Call		1,315.00000	1,374,000	3.12	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Put		1,633.00000	1,564,000	3.12	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Call		1,380.00000	1,441,000	3.13	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Put		1,570.00000	1,503,000	3.13	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Call		1,255.00000	1,312,000	3.12	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Put		1,702.00000	1,630,000	3.12	0.00	0	0
Total R157 Option										0.00	0	4,500
Total For R157										0.00	0	15,435
R186	On	03/05/2012	Bond Future			8.31000	8.34700		11.59	32,411,503.40	265	27,948
R186	On	02/08/2012	Bond Future			8.38200	8.42000		15.21	0.00	0	0
R186	On	01/11/2012	Bond Future			8.44700	8.48600		14.74	0.00	0	0
R186	On	07/02/2013	Bond Future			8.51000	8.55000		14.89	0.00	0	0
Total R186 Future										32,411,503.40	265	27,948
R186	On	03/05/2012	Bond Future	9.00	Call		6,490.00000	6,773,000	12.27	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		564.00000	497,000	12.27	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		6,858.00000	7,147,000	12.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		496.00000	435,000	12.32	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		6,126.00000	6,403,000	12.22	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		638.00000	566,000	12.22	0.00	0	0
R186	On	03/05/2012	Bond Future	7.90	Put		5,150.00000	4,874,000	11.38	0.00	0	0
R186	On	03/05/2012	Bond Future	7.90	Call		830.00000	903,000	11.38	0.00	0	2,250
R186	On	03/05/2012	Bond Future	8.20	Put		3,167.00000	2,950,000	11.56	0.00	0	0
R186	On	03/05/2012	Bond Future	8.20	Call		1,771.00000	1,903,000	11.56	0.00	0	750
R186	On	03/05/2012	Bond Future	8.50	Call		3,212.00000	3,408,000	11.82	0.00	0	0
R186	On	03/05/2012	Bond Future	8.50	Put		1,784.00000	1,630,000	11.82	0.00	0	750
R186	On	03/05/2012	Bond Future	8.85	Call		5,419.00000	5,681,000	12.13	0.00	0	0
R186	On	03/05/2012	Bond Future	8.85	Put		815.00000	728,000	12.13	0.00	0	2,250
R186	On	02/08/2012	Bond Future	8.75	Call		6,427.00000	6,632,000	15.63	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		3,432.00000	3,285,000	15.63	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Call		6,701.00000	6,911,000	15.67	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		3,262.00000	3,120,000	15.67	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		6,160.00000	6,360,000	15.59	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		3,612.00000	3,460,000	15.59	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Put		5,580.00000	5,380,000	15.21	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Call		3,993.00000	4,145,000	15.21	0.00	0	8,750
R186	On	02/08/2012	Bond Future	8.66	Call		5,949.00000	6,145,000	15.55	0.00	0	0
R186	On	02/08/2012	Bond Future	8.66	Put		3,760.00000	3,604,000	15.55	0.00	0	276
R186	On	02/08/2012	Bond Future	7.66	Put		9,295.00000	9,033,000	14.88	0.00	0	0
R186	On	02/08/2012	Bond Future	7.66	Call		1,957.00000	2,047,000	14.88	0.00	0	276
R186	On	02/08/2012	Bond Future	7.76	Put		8,576.00000	8,323,000	14.94	0.00	0	0
R186	On	02/08/2012	Bond Future	7.76	Call		2,240.00000	2,339,000	14.94	0.00	0	43

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.76	Call		6,482.00000	6,688,000	15.64	0.00	0	0
R186	On	02/08/2012	Bond Future	8.76	Put		3,398.00000	3,252,000	15.64	0.00	0	43
R186	On	01/11/2012	Bond Future	8.75	Call		7,103.00000	7,302,000	14.93	0.00	0	0
R186	On	01/11/2012	Bond Future	8.75	Put		4,741.00000	4,585,000	14.93	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Call		7,357.00000	7,560,000	14.97	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Put		4,555.00000	4,403,000	14.97	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Call		6,852.00000	7,047,000	14.89	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Put		4,932.00000	4,772,000	14.89	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Call		6,562.00000	6,739,000	14.89	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Put		7,009.00000	6,829,000	14.89	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Call		6,788.00000	6,968,000	14.93	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Put		6,788.00000	6,611,000	14.93	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Call		6,347.00000	6,520,000	14.87	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Put		7,243.00000	7,059,000	14.87	0.00	0	0
Total R186 Option										0.00	0	15,388
Total For R186										32,411,503.40	265	43,336
R189	On	03/05/2012	Bond Future			215.44242	215.46556			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	03/05/2012	Bond Future	215.00	Call		466.00000	442,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.05	Call		416.00000	392,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0
R189	On	03/05/2012	Bond Future	214.95	Call		516.00000	492,000		0.00	0	0
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future			253.41697	253.42714			0.00	0	1,005
Total R197 Future										0.00	0	1,005
R197	On	03/05/2012	Bond Future	251.00	Call		2,427.00000	2,417,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.05	Call		2,377.00000	2,367,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0
R197	On	03/05/2012	Bond Future	250.95	Call		2,477.00000	2,467,000		0.00	0	0
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	1,005
R201	On	03/05/2012	Bond Future			6.01300	6.04100		2.31	0.00	0	968
R201	On	02/08/2012	Bond Future			6.01300	6.04300		2.75	0.00	0	0
R201	On	01/11/2012	Bond Future			5.97300	6.00700		2.51	0.00	0	0
R201	On	07/02/2013	Bond Future			5.86700	5.90500		2.24	0.00	0	0
Total R201 Future										0.00	0	968
R201	On	03/05/2012	Bond Future	7.75	Call		4,148.00000	4,217,000	2.53	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.53	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		4,266.00000	4,336,000	2.53	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.53	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		4,029.00000	4,099,000	2.53	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.53	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call		3,280.00000	3,343,000	2.94	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		49.00000	44,000	2.94	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		3,382.00000	3,446,000	2.94	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		42.00000	38,000	2.94	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		3,177.00000	3,240,000	2.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Put		55.00000	50,000	2.94	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Call		1,505.00000	1,550,000	2.59	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Put		508.00000	484,000	2.59	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Call		1,574.00000	1,621,000	2.60	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Put		476.00000	454,000	2.60	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Call		1,436.00000	1,480,000	2.58	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Put		539.00000	514,000	2.58	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Call		1,277.00000	1,318,000	2.28	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Put		662.00000	635,000	2.28	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Call		1,333.00000	1,375,000	2.29	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Put		629.00000	603,000	2.29	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Call		1,221.00000	1,261,000	2.27	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Put		695.00000	667,000	2.27	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	968
R202	On	03/05/2012	Bond Future			189.54421	189.55102			0.00	0	36,952
Total R202 Future										0.00	0	36,952
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.00	Put		449.00000	456,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.05	Put		499.00000	506,000		0.00	0	0
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	189.95	Put		399.00000	406,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	36,952
R203	On	03/05/2012	Bond Future			7.26000	7.29800		5.50	0.00	0	3,536

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future			7.33200	7.37200		6.77	0.00	0	0
R203	On	01/11/2012	Bond Future			7.39700	7.43900		6.64	0.00	0	0
R203	On	07/02/2013	Bond Future			7.45500	7.49900		6.16	0.00	0	0
Total R203 Future										0.00	0	3,536
R203	On	03/05/2012	Bond Future	8.75	Call		6,268.00000	6,437,000	5.96	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		7.00000	5,000	5.96	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		6,474.00000	6,643,000	5.96	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		5.00000	4,000	5.96	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		6,062.00000	6,231,000	5.96	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		8.00000	7,000	5.96	0.00	0	0
R203	On	03/05/2012	Bond Future	7.00	Put		1,791.00000	1,667,000	5.42	0.00	0	0
R203	On	03/05/2012	Bond Future	7.00	Call		446.00000	492,000	5.42	0.00	0	4,200
R203	On	03/05/2012	Bond Future	7.15	Put		1,349.00000	1,241,000	5.47	0.00	0	0
R203	On	03/05/2012	Bond Future	7.15	Call		683.00000	746,000	5.47	0.00	0	1,400
R203	On	03/05/2012	Bond Future	7.45	Call		1,371.00000	1,470,000	5.59	0.00	0	0
R203	On	03/05/2012	Bond Future	7.45	Put		693.00000	621,000	5.59	0.00	0	1,400
R203	On	03/05/2012	Bond Future	7.80	Call		2,489.00000	2,624,000	5.75	0.00	0	0
R203	On	03/05/2012	Bond Future	7.80	Put		270.00000	235,000	5.75	0.00	0	4,200
R203	On	02/08/2012	Bond Future	8.50	Call		5,146.00000	5,286,000	7.17	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		445.00000	414,000	7.17	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		5,313.00000	5,456,000	7.17	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		410.00000	381,000	7.17	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		4,980.00000	5,118,000	7.17	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		482.00000	448,000	7.17	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Call		2,984.00000	3,083,000	6.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.75	Put		1,720.00000	1,647,000	6.73	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Call		3,107.00000	3,209,000	6.75	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Put		1,641.00000	1,571,000	6.75	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Call		2,863.00000	2,960,000	6.71	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Put		1,801.00000	1,726,000	6.71	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Call		1,000.00000	1,045,000	5.95	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Put		4,977.00000	4,850,000	5.95	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Call		1,056.00000	1,103,000	5.96	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Put		4,829.00000	4,705,000	5.96	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Call		949.00000	992,000	5.95	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Put		5,129.00000	5,001,000	5.95	0.00	0	0
Total R203 Option										0.00	0	11,200
Total For R203										0.00	0	14,736
R204	On	03/05/2012	Bond Future			7.56200	7.59400		6.72	0.00	0	3,150
R204	On	02/08/2012	Bond Future			7.63900	7.67300		8.66	0.00	0	0
R204	On	01/11/2012	Bond Future			7.70700	7.74300		8.26	0.00	0	0
R204	On	07/02/2013	Bond Future			7.76900	7.80600		8.13	0.00	0	0
Total R204 Future										0.00	0	3,150
R204	On	03/05/2012	Bond Future	8.75	Call		5,835.00000	5,995,000	7.27	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		41.00000	35,000	7.27	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		6,069.00000	6,229,000	7.27	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		34.00000	28,000	7.27	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		5,602.00000	5,761,000	7.27	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		50.00000	43,000	7.27	0.00	0	0
R204	On	03/05/2012	Bond Future	7.00	Put		3,364.00000	3,218,000	6.53	0.00	0	0
R204	On	03/05/2012	Bond Future	7.00	Call		219.00000	239,000	6.53	0.00	0	550

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	7.75	Call		1,664.00000	1,758,000	6.86	0.00	0	0
R204	On	03/05/2012	Bond Future	7.75	Put		857.00000	785,000	6.86	0.00	0	550
R204	On	02/08/2012	Bond Future	8.50	Call		4,930.00000	5,055,000	9.04	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		883.00000	837,000	9.04	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		5,113.00000	5,240,000	9.06	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		828.00000	784,000	9.06	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		4,749.00000	4,871,000	9.01	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		941.00000	892,000	9.01	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Call		3,511.00000	3,608,000	8.37	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Put		2,276.00000	2,198,000	8.37	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Call		3,652.00000	3,751,000	8.39	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Put		2,179.00000	2,103,000	8.39	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Call		3,373.00000	3,468,000	8.35	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Put		2,377.00000	2,297,000	8.35	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Call		3,720.00000	3,812,000	8.24	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Put		2,822.00000	2,741,000	8.24	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Call		3,851.00000	3,945,000	8.26	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Put		2,723.00000	2,644,000	8.26	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Call		3,591.00000	3,681,000	8.22	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Put		2,923.00000	2,841,000	8.22	0.00	0	0
Total R204 Option										0.00	0	1,100
Total For R204										0.00	0	4,250
R206	On	03/05/2012	Bond Future			5.90800	5.93600		1.45	0.00	0	300
R206	On	02/08/2012	Bond Future			5.89100	5.92500		1.65	0.00	0	0
R206	On	01/11/2012	Bond Future			5.78900	5.82900		1.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future			5.52400	5.57300		1.11	0.00	0	0
Total R206 Future										0.00	0	300
R206	On	03/05/2012	Bond Future	7.50	Call		2,479.00000	2,524,000	1.59	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.59	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		2,557.00000	2,602,000	1.59	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.59	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		2,401.00000	2,446,000	1.59	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.59	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call		1,838.00000	1,882,000	1.77	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		32.00000	29,000	1.77	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		1,901.00000	1,945,000	1.77	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		28.00000	25,000	1.77	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		1,775.00000	1,819,000	1.77	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		36.00000	34,000	1.77	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Call		581.00000	606,000	1.39	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Put		384.00000	363,000	1.39	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Call		615.00000	641,000	1.39	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Put		361.00000	341,000	1.39	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Call		548.00000	573,000	1.39	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Put		409.00000	388,000	1.39	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Call		666.00000	693,000	1.13	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Put		283.00000	266,000	1.13	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Call		696.00000	724,000	1.13	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Put		268.00000	252,000	1.13	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Call		636.00000	663,000	1.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	5.95	Put		297.00000	280,000	1.13	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	300
R207	On	03/05/2012	Bond Future			7.81300	7.85000		7.96	0.00	0	24,915
R207	On	02/08/2012	Bond Future			7.89300	7.93200		10.23	0.00	0	0
R207	On	01/11/2012	Bond Future			7.96200	8.00200		9.83	0.00	0	0
R207	On	07/02/2013	Bond Future			8.02700	8.06800		9.71	0.00	0	0
Total R207 Future										0.00	0	24,915
R207	On	03/05/2012	Bond Future	8.75	Call		4,991.00000	5,178,000	8.61	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		136.00000	117,000	8.61	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		5,231.00000	5,420,000	8.61	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		115.00000	98,000	8.61	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		4,752.00000	4,936,000	8.58	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		159.00000	136,000	8.58	0.00	0	0
R207	On	03/05/2012	Bond Future	7.45	Put		2,753.00000	2,592,000	7.83	0.00	0	0
R207	On	03/05/2012	Bond Future	7.45	Call		492.00000	538,000	7.83	0.00	0	2,400
R207	On	03/05/2012	Bond Future	7.65	Put		1,970.00000	1,834,000	7.92	0.00	0	0
R207	On	03/05/2012	Bond Future	7.65	Call		848.00000	918,000	7.92	0.00	0	800
R207	On	03/05/2012	Bond Future	8.00	Call		1,812.00000	1,929,000	8.12	0.00	0	0
R207	On	03/05/2012	Bond Future	8.00	Put		981.00000	892,000	8.12	0.00	0	800
R207	On	03/05/2012	Bond Future	8.30	Call		2,947.00000	3,100,000	8.31	0.00	0	0
R207	On	03/05/2012	Bond Future	8.30	Put		480.00000	427,000	8.31	0.00	0	2,400
R207	On	02/08/2012	Bond Future	8.75	Call		5,328.00000	5,482,000	10.68	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		1,028.00000	971,000	10.68	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		5,522.00000	5,678,000	10.71	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		967.00000	912,000	10.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.70	Call		5,137.00000	5,288,000	10.65	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		1,093.00000	1,033,000	10.65	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Call		3,881.00000	3,998,000	9.96	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Put		2,589.00000	2,496,000	9.96	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Call		4,031.00000	4,151,000	9.98	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Put		2,481.00000	2,391,000	9.98	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Call		3,733.00000	3,847,000	9.93	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Put		2,700.00000	2,603,000	9.93	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Call		4,139.00000	4,252,000	9.84	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Put		3,219.00000	3,123,000	9.84	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Call		4,281.00000	4,396,000	9.87	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Put		3,110.00000	3,016,000	9.87	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Call		4,000.00000	4,110,000	9.81	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Put		3,331.00000	3,232,000	9.81	0.00	0	0
Total R207 Option										0.00	0	6,400
Total For R207										0.00	0	31,315
R208	On	03/05/2012	Bond Future			7.89200	7.92300		9.18	0.00	0	9,092
R208	On	02/08/2012	Bond Future			7.96400	7.99700		11.44	0.00	0	0
R208	On	01/11/2012	Bond Future			8.03000	8.06500		11.43	0.00	0	0
R208	On	07/02/2013	Bond Future			8.09200	8.12800		10.95	0.00	0	0
Total R208 Future										0.00	0	9,092
R208	On	03/05/2012	Bond Future	9.00	Call		6,273.00000	6,447,000	9.94	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		84.00000	72,000	9.94	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		6,533.00000	6,710,000	9.94	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		70.00000	60,000	9.94	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		6,012.00000	6,185,000	9.90	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	8.95	Put		98.00000	85,000	9.90	0.00	0	0
R208	On	03/05/2012	Bond Future	7.50	Put		3,080.00000	2,932,000	8.93	0.00	0	0
R208	On	03/05/2012	Bond Future	7.50	Call		497.00000	535,000	8.93	0.00	0	3,000
R208	On	03/05/2012	Bond Future	7.70	Put		2,214.00000	2,086,000	9.03	0.00	0	0
R208	On	03/05/2012	Bond Future	7.70	Call		863.00000	922,000	9.03	0.00	0	1,000
R208	On	03/05/2012	Bond Future	8.05	Call		1,864.00000	1,965,000	9.22	0.00	0	0
R208	On	03/05/2012	Bond Future	8.05	Put		1,106.00000	1,020,000	9.22	0.00	0	1,000
R208	On	03/05/2012	Bond Future	8.35	Call		3,064.00000	3,198,000	9.45	0.00	0	0
R208	On	03/05/2012	Bond Future	8.35	Put		545.00000	493,000	9.45	0.00	0	3,000
R208	On	02/08/2012	Bond Future	8.75	Call		5,519.00000	5,654,000	11.93	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		1,238.00000	1,180,000	11.93	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		5,723.00000	5,861,000	11.96	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		1,167.00000	1,111,000	11.96	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		5,318.00000	5,451,000	11.90	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		1,313.00000	1,253,000	11.90	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Call		4,061.00000	4,168,000	11.58	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Put		3,011.00000	2,918,000	11.58	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Call		4,220.00000	4,330,000	11.61	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Put		2,889.00000	2,799,000	11.61	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Call		3,904.00000	4,009,000	11.55	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Put		3,137.00000	3,041,000	11.55	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Call		3,681.00000	3,775,000	10.95	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Put		4,397.00000	4,290,000	10.95	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Call		3,820.00000	3,916,000	10.98	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Put		4,255.00000	4,151,000	10.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.95	Call		3,549.00000	3,641,000	10.93	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Put		4,546.00000	4,438,000	10.93	0.00	0	0
Total R208 Option										0.00	0	8,000
Total For R208										0.00	0	17,092
R209	On	03/05/2012	Bond Future			8.78300	8.82000		16.64	0.00	0	1,987
R209	On	02/08/2012	Bond Future			8.84800	8.88600		21.07	0.00	0	0
R209	On	01/11/2012	Bond Future			8.90800	8.94700		21.44	0.00	0	0
R209	On	07/02/2013	Bond Future			8.96700	9.00700		20.91	0.00	0	0
Total R209 Future										0.00	0	1,987
R209	On	03/05/2012	Bond Future	9.00	Call		2,911.00000	3,078,000	16.95	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		1,517.00000	1,392,000	16.95	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		3,147.00000	3,322,000	17.01	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		1,373.00000	1,256,000	17.01	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		2,683.00000	2,842,000	16.89	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		1,672.00000	1,539,000	16.89	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call		5,747.00000	5,922,000	21.62	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		3,005.00000	2,884,000	21.62	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		5,969.00000	6,148,000	21.68	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		2,863.00000	2,746,000	21.68	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		5,528.00000	5,699,000	21.56	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		3,153.00000	3,028,000	21.56	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Call		5,427.00000	5,582,000	21.44	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Put		5,022.00000	4,877,000	21.44	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Call		5,623.00000	5,781,000	21.49	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Put		4,839.00000	4,697,000	21.49	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Call		5,239.00000	5,391,000	21.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	8.95	Put		5,216.00000	5,068,000	21.41	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Call		6,112.00000	6,268,000	20.91	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Put		6,165.00000	6,017,000	20.91	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Call		6,302.00000	6,462,000	20.96	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Put		5,977.00000	5,833,000	20.96	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Call		5,930.00000	6,084,000	20.88	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Put		6,364.00000	6,214,000	20.88	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,987
R210	On	03/05/2012	Bond Future			140.61605	140.62117			0.00	0	840
Total R210 Future										0.00	0	840
R210	On	03/05/2012	Bond Future	139.00	Call		1,621.00000	1,616,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.05	Call		1,571.00000	1,566,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0
R210	On	03/05/2012	Bond Future	138.95	Call		1,671.00000	1,666,000		0.00	0	0
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	840
R211	On	03/05/2012	Bond Future			118.57259	118.58152			0.00	0	480
Total R211 Future										0.00	0	480
R211	On	03/05/2012	Bond Future	118.20	Call		382.00000	373,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.25	Call		332.00000	323,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.15	Call		432.00000	423,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.15	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
Total R211 Option											0.00	0	0
Total For R211											0.00	0	480
R212	On	03/05/2012	Bond Future			116.04175	116.04648				0.00	0	2,842
Total R212 Future											0.00	0	2,842
R212	On	03/05/2012	Bond Future	115.30	Call		746.00000	742,000			0.00	0	0
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000			0.00	0	0
R212	On	03/05/2012	Bond Future	115.35	Call		696.00000	692,000			0.00	0	0
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000			0.00	0	0
R212	On	03/05/2012	Bond Future	115.25	Call		796.00000	792,000			0.00	0	0
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000			0.00	0	0
Total R212 Option											0.00	0	0
Total For R212											0.00	0	2,842
R213	On	03/05/2012	Bond Future			8.71500	8.76700		14.87		0.00	0	974
R213	On	02/08/2012	Bond Future			8.78300	8.83600		18.78		0.00	0	0
R213	On	01/11/2012	Bond Future			8.84800	8.90300		19.06		0.00	0	0
R213	On	07/02/2013	Bond Future			8.91400	8.97000		18.53		0.00	0	0
Total R213 Future											0.00	0	974
R213	On	03/05/2012	Bond Future	9.25	Call		4,543.00000	4,855,000	15.42		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		800.00000	693,000	15.42		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		4,830.00000	5,151,000	15.47		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		714.00000	616,000	15.47		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		4,261.00000	4,564,000	15.36		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		893.00000	778,000	15.36		0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Call		6,051.00000	6,311,000	19.27		0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		2,871.00000	2,710,000	19.27		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		6,285.00000	6,550,000	19.32		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		2,733.00000	2,577,000	19.32		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.20	Call		5,822.00000	6,076,000	19.22	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		3,016.00000	2,849,000	19.22	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Call		5,698.00000	5,929,000	19.29	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Put		4,946.00000	4,747,000	19.29	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Call		5,901.00000	6,137,000	19.34	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Put		4,766.00000	4,571,000	19.34	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Call		5,498.00000	5,724,000	19.24	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Put		5,133.00000	4,928,000	19.24	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Call		6,270.00000	6,497,000	18.53	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Put		6,040.00000	5,834,000	18.53	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Call		6,466.00000	6,698,000	18.58	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Put		5,854.00000	5,653,000	18.58	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Call		6,082.00000	6,305,000	18.50	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Put		6,236.00000	6,027,000	18.50	0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	974
Total for Bond										32,411,503.40	265	172,512
GOVI	On	03/05/2012	GOVI			386.89500	386.13900			0.00	0	215
GOVI	On	02/08/2012	GOVI			392.64000	391.87100			0.00	0	0
Total GOVI Future										0.00	0	215
GOVI	On	03/05/2012	GOVI	382.00	Call		41,390.00000	48,950,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.01	Call		41,290.00000	48,850,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	381.99	Call		41,490.00000	49,050,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	381.99	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
GOVI	On	02/08/2012	GOVI	390.00	Call		18,710.00000	26,400,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.01	Call		18,610.00000	26,300,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	389.99	Call		18,810.00000	26,500,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	215
Total for GOVI										0.00	0	215
AL7T	On	03/05/2012	Index Future			423.80400	422.93400			0.00	0	16
AL7T	On	02/08/2012	Index Future			430.09800	429.21300			0.00	0	0
Total AL7T Future										0.00	0	16
Total For AL7T										0.00	0	16
ALBI	On	03/05/2012	Index Future			385.91500	385.13300			0.00	0	906
ALBI	On	02/08/2012	Index Future			391.64600	390.85100			0.00	0	118
Total ALBI Future										0.00	0	1,024
Total For ALBI										0.00	0	1,024
IGOV	On	03/05/2012	Index Future			171.12500	171.12700			0.00	0	515
IGOV	On	02/08/2012	Index Future			173.66700	173.66700			0.00	0	0
Total IGOV Future										0.00	0	515
Total For IGOV										0.00	0	515
ILBI	On	03/05/2012	Index Future			462.54300	462.54300			0.00	0	0
ILBI	On	02/08/2012	Index Future			471.02000	471.02000			0.00	0	152
Total ILBI Future										0.00	0	152
Total For ILBI										0.00	0	152
Total for Index										0.00	0	1,707
JIBAR	On	20/03/2012	Jibar Future			5.61000	5.62000			0.00	0	2,390
JIBAR	On	18/04/2012	Jibar Future			5.62000	5.62000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 16/05/2012 Jibar Future			5.64000	5.64000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			5.67000	5.68000			0.00	0	2,890
JIBAR On 18/07/2012 Jibar Future			5.71000	5.71000			0.00	0	0
JIBAR On 15/08/2012 Jibar Future			5.74000	5.75000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			5.79000	5.80000			0.00	0	44,760
JIBAR On 19/12/2012 Jibar Future			5.94000	5.97000			0.00	0	940
JIBAR On 20/03/2013 Jibar Future			6.09000	6.12000			0.00	0	790
JIBAR On 19/06/2013 Jibar Future			6.26000	6.28000			0.00	0	1,250
JIBAR On 18/09/2013 Jibar Future			6.44000	6.46000			0.00	0	1,700
JIBAR On 18/12/2013 Jibar Future			6.63000	6.65000			0.00	0	2,000
Total Jibar Future							0.00	0	56,720
Total For JIBAR FUTURE							0.00	0	56,720
Total for Jibar							0.00	0	56,720
J201 On 22/12/2014 Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0
Total J201 Future							0.00	0	0
Total For J201							0.00	0	0
Total for Interest Rate Swap							0.00	0	0
Total for Derivatives :							32,411,503.40	265	400,311
1BG4A On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0
Total 1BG4A1 SPOT							0.00	0	0
Total For 1BG4A1							0.00	0	0
1BG4A On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0
Total 1BG4A2 SPOT							0.00	0	0
Total For 1BG4A2							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total 1BG4C SPOT							0.00	0	0
Total For 1BG4C							0.00	0	0
1BG4E 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
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB05 SPOT							0.00	0	0
Total For AB05							0.00	0	0
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000		3,000,000,000,000.00	30,000,000	15,000,000	
Total AB06 SPOT						3,000,000,000,000.00	30,000,000	15,000,000	
Total For AB06						3,000,000,000,000.00	30,000,000	15,000,000	
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000		1,300,000,000,000.00	13,000,000	6,863,000	
Total AB07 SPOT						1,300,000,000,000.00	13,000,000	6,863,000	
Total For AB07						1,300,000,000,000.00	13,000,000	6,863,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB09 SPOT							0.00	0	0
Total For AB09							0.00	0	0
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL1 SPOT							0.00	0	0
Total For ABCL1							0.00	0	0
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI1 SPOT							0.00	0	0
Total For ABCPI1							0.00	0	0
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI2 SPOT							0.00	0	0
Total For ABCPI2							0.00	0	0
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI3 SPOT							0.00	0	0
Total For ABCPI3							0.00	0	0
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN04 SPOT							0.00	0	0
Total For ABFN04							0.00	0	0
ABFNC On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN05 SPOT							0.00	0	0
Total For ABFN05							0.00	0	0
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN06 SPOT							0.00	0	0
Total For ABFN06							0.00	0	0
ABFNC On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN07 SPOT							0.00	0	0
Total For ABFN07							0.00	0	0
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN08 SPOT							0.00	0	0
Total For ABFN08							0.00	0	0
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			600,000,000,000.00	6,000,000	3,000,000
Total ABL10A SPOT							600,000,000,000.00	6,000,000	3,000,000
Total For ABL10A							600,000,000,000.00	6,000,000	3,000,000
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL10B SPOT							0.00	0	0
Total For ABL10B							0.00	0	0
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL11A SPOT							0.00	0	0
Total For ABL11A							0.00	0	0
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL11B SPOT							0.00	0	0
Total For ABL11B							0.00	0	0
ABL12 On 08/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL12B SPOT							0.00	0	0
Total For ABL12B							0.00	0	0
ABL13 On 11/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL13 SPOT							0.00	0	0
Total For ABL13							0.00	0	0
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL6 SPOT							0.00	0	0
Total For ABL6							0.00	0	0
ABL7 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL7 SPOT							0.00	0	0
Total For ABL7							0.00	0	0
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	164,000
Total ABL8A SPOT							0.00	0	164,000
Total For ABL8A							0.00	0	164,000
ABL8B On 19/09/2013 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 ABL8B SPOT							0.00	0	0
Total For ABL8B							0.00	0	0
ABLC0 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC05 SPOT							0.00	0	0
Total For ABLC05							0.00	0	0
ABLC0 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC06 SPOT							0.00	0	0
Total For ABLC06							0.00	0	0
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000		1,480,000,000,000.00		14,800,000	3,700,000
Total ABLI01 SPOT						1,480,000,000,000.00		14,800,000	3,700,000
Total For ABLI01						1,480,000,000,000.00		14,800,000	3,700,000
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI02 SPOT							0.00	0	0
Total For ABLI02							0.00	0	0
ABLI0 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABLI0 On 11/10/2016 Spot Bond			8.00000	8.00000			0.00	0	0
Total ABLI04 SPOT							0.00	0	0
Total For ABLI04							0.00	0	0
ABLS1 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS1 SPOT							0.00	0	0
Total For ABLS1							0.00	0	0
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS2A SPOT							0.00	0	0
Total For ABLS2A							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABL3 SPOT							0.00	0	0
Total For ABL3							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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
ABN38 On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN38 SPOT							0.00	0	0
Total For ABN38							0.00	0	0
ABN39 On 21/09/2016 Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000	1,000,000	
Total ABN39 SPOT						400,000,000,000.00	4,000,000	1,000,000	
Total For ABN39						400,000,000,000.00	4,000,000	1,000,000	
ABN40 On 29/09/2015 Spot Bond			100.00000	100.00000		0.00	0	0	
Total ABN40 SPOT						0.00	0	0	
Total For ABN40						0.00	0	0	
ABN41 On 01/10/2014 Spot Bond			100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN41 SPOT							0.00	0	0
Total For ABN41							0.00	0	0
ABN42 On 16/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN42 SPOT							0.00	0	0
Total For ABN42							0.00	0	0
ABN43 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN43 SPOT							0.00	0	0
Total For ABN43							0.00	0	0
ABN44 On 14/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN44 SPOT							0.00	0	0
Total For ABN44							0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000		1,400,000,000,000.00	14,000,000	6,426,000	6,426,000
Total ABS10 SPOT						1,400,000,000,000.00	14,000,000	6,426,000	6,426,000
Total For ABS10						1,400,000,000,000.00	14,000,000	6,426,000	6,426,000
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000		1,400,000,000,000.00	14,000,000	6,447,000	6,447,000
Total ABS5 SPOT						1,400,000,000,000.00	14,000,000	6,447,000	6,447,000
Total For ABS5						1,400,000,000,000.00	14,000,000	6,447,000	6,447,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000		0.00	0	900,000	900,000
Total ABS6 SPOT						0.00	0	900,000	900,000
Total For ABS6						0.00	0	900,000	900,000
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000		0.00	0	0	0
Total ABS7 SPOT						0.00	0	0	0
Total For ABS7						0.00	0	0	0
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000		0.00	0	0	0
Total ABS9 SPOT						0.00	0	0	0
Total For ABS9						0.00	0	0	0
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000		1,360,000,000,000.00	13,600,000	3,400,000	3,400,000
Total ABS11 SPOT						1,360,000,000,000.00	13,600,000	3,400,000	3,400,000
Total For ABS11						1,360,000,000,000.00	13,600,000	3,400,000	3,400,000
ABS12 On 07/12/2023 Spot Bond			100.00000	100.00000		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABSI2 SPOT							0.00	0	0
Total For ABSI2							0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
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
ACL00 On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL001 SPOT							0.00	0	0
Total For ACL001							0.00	0	0
ACL01 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL017 SPOT							0.00	0	0
Total For ACL017							0.00	0	0
ACL01 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL019 SPOT							0.00	0	0
Total For ACL019							0.00	0	0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL020 SPOT							0.00	0	0
Total For ACL020							0.00	0	0
ACL02 On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL027 SPOT							0.00	0	0
Total For ACL027							0.00	0	0
ACL02 On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0
Total ACL028 SPOT							0.00	0	0
Total For ACL028							0.00	0	0
ACL02 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL029 SPOT							0.00	0	0
Total For ACL029							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL033 SPOT							0.00	0	0
Total For ACL033							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL036 SPOT							0.00	0	0
Total For ACL036							0.00	0	0
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL039 SPOT							0.00	0	0
Total For ACL039							0.00	0	0
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL041 SPOT							0.00	0	0
Total For ACL041							0.00	0	0
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL042 SPOT							0.00	0	0
Total For ACL042							0.00	0	0
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL047 SPOT							0.00	0	0
Total For ACL047							0.00	0	0
ACL05 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL053 SPOT							0.00	0	0
Total For ACL053							0.00	0	0
ACL05 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0

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
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL114 SPOT							0.00	0	0
Total For ACL114							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL115 SPOT							0.00	0	0
Total For ACL115							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL116 SPOT							0.00	0	0
Total For ACL116							0.00	0	0
ACL11 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL117 SPOT							0.00	0	0
Total For ACL117							0.00	0	0
ACL11 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL118 SPOT							0.00	0	0
Total For ACL118							0.00	0	0
ACL12 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL120 SPOT							0.00	0	0
Total For ACL120							0.00	0	0
ACL12 On 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total ACL127 SPOT							0.00	0	0
Total For ACL127							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL128 SPOT							0.00	0	0
Total For ACL128							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL129 SPOT							0.00	0	0
Total For ACL129							0.00	0	0
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL130 SPOT							0.00	0	0
Total For ACL130							0.00	0	0
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL131 SPOT							0.00	0	0
Total For ACL131							0.00	0	0
ACL13 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL132 SPOT							0.00	0	0
Total For ACL132							0.00	0	0
ACL13 On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL133 SPOT							0.00	0	0
Total For ACL133							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL134 SPOT							0.00	0	0
Total For ACL134							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL135 SPOT							0.00	0	0
Total For ACL135							0.00	0	0
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL136 SPOT							0.00	0	0
Total For ACL136							0.00	0	0
ACL13 On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL137 SPOT							0.00	0	0
Total For ACL137							0.00	0	0
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL138 SPOT							0.00	0	0
Total For ACL138							0.00	0	0
ACL13 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL139 SPOT							0.00	0	0
Total For ACL139							0.00	0	0
ACL14 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL140 SPOT							0.00	0	0
Total For ACL140							0.00	0	0
ACL14 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL141 SPOT							0.00	0	0
Total For ACL141							0.00	0	0
ACL14 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL142 SPOT							0.00	0	0
Total For ACL142							0.00	0	0
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL143 SPOT							0.00	0	0
Total For ACL143							0.00	0	0
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL144 SPOT							0.00	0	0
Total For ACL144							0.00	0	0
ACL14 On 20/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL145 SPOT							0.00	0	0
Total For ACL145							0.00	0	0
ACL14 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL146 SPOT							0.00	0	0
Total For ACL146							0.00	0	0
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL147 SPOT							0.00	0	0
Total For ACL147							0.00	0	0
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL148 SPOT							0.00	0	0
Total For ACL148							0.00	0	0
ACL14 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL149 SPOT							0.00	0	0
Total For ACL149							0.00	0	0
ACL15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL150 SPOT							0.00	0	0
Total For ACL150							0.00	0	0
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL151 SPOT							0.00	0	0
Total For ACL151							0.00	0	0
ACL15 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL152 SPOT							0.00	0	0
Total For ACL152							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL153 SPOT							0.00	0	0
Total For ACL153							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL154 SPOT							0.00	0	0
Total For ACL154							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL155 SPOT							0.00	0	0
Total For ACL155							0.00	0	0
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL156 SPOT							0.00	0	0
Total For ACL156							0.00	0	0
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL157 SPOT							0.00	0	0
Total For ACL157							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL158 SPOT							0.00	0	0
Total For ACL158							0.00	0	0
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL159 SPOT							0.00	0	0
Total For ACL159							0.00	0	0
ADB01 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB01S SPOT							0.00	0	0
Total For ADB01S							0.00	0	0
ADB02 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB02S SPOT							0.00	0	0
Total For ADB02S							0.00	0	0
ADB03 On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB03S SPOT							0.00	0	0
Total For ADB03S							0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total AER01U SPOT							0.00	0	0
Total For AER01U							0.00	0	0
AHF1A On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AHF1A1 SPOT							0.00	0	0
Total For AHF1A1							0.00	0	0
AHF1E On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AHF1B1 SPOT							0.00	0	0
Total For AHF1B1							0.00	0	0
AHF1C On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF1C1 SPOT							0.00	0	0
Total For AHF1C1							0.00	0	0
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	7,456,000
Total AIR01 SPOT							1,600,000,000,000.00	16,000,000	7,456,000
Total For AIR01							1,600,000,000,000.00	16,000,000	7,456,000
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02 SPOT							0.00	0	0
Total For AIR02							0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02U SPOT							0.00	0	0
Total For AIR02U							0.00	0	0
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			2,864,200,000,000.00	28,642,000	15,415,300
Total AIR03 SPOT							2,864,200,000,000.00	28,642,000	15,415,300
Total For AIR03							2,864,200,000,000.00	28,642,000	15,415,300
AIR03U On 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR03U SPOT							0.00	0	0
Total For AIR03U							0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR04U SPOT							0.00	0	0
Total For AIR04U							0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIRL01 SPOT							0.00	0	0
Total For AIRL01							0.00	0	0
AIRL02 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
BAW10 On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW10 SPOT							0.00	0	0
Total For BAW10							0.00	0	0
BAW1 On 01/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW11 SPOT							0.00	0	0
Total For BAW11							0.00	0	0
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			0.00	0	800,000
Total BAW2 SPOT							0.00	0	800,000
Total For BAW2							0.00	0	800,000
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW3 SPOT							0.00	0	0
Total For BAW3							0.00	0	0
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW4 SPOT							0.00	0	0
Total For BAW4							0.00	0	0
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW5 SPOT							0.00	0	0
Total For BAW5							0.00	0	0
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW6 SPOT							0.00	0	0
Total For BAW6							0.00	0	0
BAW7 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW7 SPOT							0.00	0	0
Total For BAW7							0.00	0	0
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW8 SPOT							0.00	0	0
Total For BAW8							0.00	0	0
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW9 SPOT							0.00	0	0
Total For BAW9							0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA01 SPOT							0.00	0	0
Total For BAYA01							0.00	0	0
BAYAC On 30/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYA12 SPOT							0.00	0	0
Total For BAYA12							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA13 SPOT							0.00	0	0
Total For BAYA13							0.00	0	0
BAYA1 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA14 SPOT							0.00	0	0
Total For BAYA14							0.00	0	0
BAYA1 On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA15 SPOT							0.00	0	0
Total For BAYA15							0.00	0	0
BAYA1 On 30/09/2016 Spot Bond			8.00000	8.00000			0.00	0	0
Total BAYA16 SPOT							0.00	0	0
Total For BAYA16							0.00	0	0
BAYA1 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA17 SPOT							0.00	0	0
Total For BAYA17							0.00	0	0
BAYA1 On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA18 SPOT							0.00	0	0
Total For BAYA18							0.00	0	0
BAYA1 On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA19 SPOT							0.00	0	0
Total For BAYA19							0.00	0	0
BAYA2 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA20 SPOT							0.00	0	0
Total For BAYA20							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYB02 SPOT							0.00	0	0
Total For BAYB02							0.00	0	0
BAYB On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB03 SPOT							0.00	0	0
Total For BAYB03							0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCP2 SPOT							0.00	0	0
Total For BCP2							0.00	0	0
BCP54 On 07/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP54U SPOT							0.00	0	0
Total For BCP54U							0.00	0	0
BCP55 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP55U SPOT							0.00	0	0
Total For BCP55U							0.00	0	0
BCP56 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP56U SPOT							0.00	0	0
Total For BCP56U							0.00	0	0
BD020 On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0202 SPOT							0.00	0	0
Total For BD0202							0.00	0	0
BD020 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0205 SPOT							0.00	0	0
Total For BD0205							0.00	0	0
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0206 SPOT							0.00	0	0
Total For BD0206							0.00	0	0
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0302 SPOT							0.00	0	0
Total For BD0302							0.00	0	0
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310A SPOT							0.00	0	0
Total For BD310A							0.00	0	0
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310B SPOT							0.00	0	0
Total For BD310B							0.00	0	0
BD310 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0

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
BD311 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311F SPOT							0.00	0	0
Total For BD311F							0.00	0	0
BEER(On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BEER01 SPOT							0.00	0	0
Total For BEER01							0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A1 SPOT							0.00	0	0
Total For BG22A1							0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A2 SPOT							0.00	0	0
Total For BG22A2							0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BG22A3 SPOT							0.00	0	0
Total For BG22A3							0.00	0	0
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22B1 SPOT							0.00	0	0
Total For BG22B1							0.00	0	0
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22C1 SPOT							0.00	0	0
Total For BG22C1							0.00	0	0
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22D1 SPOT							0.00	0	0
Total For BG22D1							0.00	0	0
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
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32A1 SPOT							0.00	0	0
Total For BG32A1							0.00	0	0
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32A2 SPOT							0.00	0	0
Total For BG32A2							0.00	0	0
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32A3 SPOT							0.00	0	0
Total For BG32A3							0.00	0	0
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32A4 SPOT							0.00	0	0
Total For BG32A4							0.00	0	0
BG32E On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32B SPOT							0.00	0	0
Total For BG32B							0.00	0	0
BG32C On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BG32C SPOT							0.00	0	0
Total For BG32C							0.00	0	0
BG32E On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32DU SPOT							0.00	0	0
Total For BG32DU							0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG32YU SPOT							0.00	0	0
Total For BG32YU							0.00	0	0
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000		700,000,000,000.00	7,000,000	3,412,000	
Total BID01 SPOT						700,000,000,000.00	7,000,000	3,412,000	
Total For BID01						700,000,000,000.00	7,000,000	3,412,000	
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 26/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC14 SPOT						0.00	0	0	
Total For BIDC14						0.00	0	0	
BIDC1 On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC16 SPOT						0.00	0	0	
Total For BIDC16						0.00	0	0	
BIDC1 On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC18 SPOT						0.00	0	0	
Total For BIDC18						0.00	0	0	
BIDC1 On 04/05/2012 Spot Bond			100.00000	100.00000		1,400,000,000,000.00	14,000,000	7,000,000	
Total BIDC19 SPOT						1,400,000,000,000.00	14,000,000	7,000,000	
Total For BIDC19						1,400,000,000,000.00	14,000,000	7,000,000	
BIDC2 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BDC20 SPOT							0.00	0	0
Total For BDC20							0.00	0	0
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A4 SPOT							0.00	0	0
Total For BLG1A4							0.00	0	0
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A5 SPOT							0.00	0	0
Total For BLG1A5							0.00	0	0
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT							0.00	0	0
Total For BLG1A6							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1B SPOT							0.00	0	0
Total For BLG1B							0.00	0	0
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1C SPOT							0.00	0	0
Total For BLG1C							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
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
BMWF On 15/06/2012 Spot Bond			100.00000	100.00000			210,000,000,000.00	2,100,000	700,000
Total BMWF02 SPOT							210,000,000,000.00	2,100,000	700,000
Total For BMWF02							210,000,000,000.00	2,100,000	700,000
BMWF On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BMWF03 SPOT							0.00	0	0
Total For BMWF03							0.00	0	0
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR04 SPOT							0.00	0	0
Total For BSR04							0.00	0	0
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR05 SPOT							0.00	0	0
Total For BSR05							0.00	0	0
BSR07 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR07 SPOT							0.00	0	0
Total For BSR07							0.00	0	0
BUS01 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BUS01U SPOT							0.00	0	0
Total For BUS01U							0.00	0	0
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL03 SPOT							0.00	0	0
Total For CBL03							0.00	0	0
CBL04 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL04 SPOT							0.00	0	0
Total For CBL04							0.00	0	0
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL05 SPOT							0.00	0	0
Total For CBL05							0.00	0	0
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	3,968,000
Total CBL06 SPOT							800,000,000,000.00	8,000,000	3,968,000
Total For CBL06							800,000,000,000.00	8,000,000	3,968,000
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL08 SPOT							0.00	0	0
Total For CBL08							0.00	0	0
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,400,000,000,000.00	24,000,000	11,979,000
Total CBL11 SPOT							2,400,000,000,000.00	24,000,000	11,979,000
Total For CBL11							2,400,000,000,000.00	24,000,000	11,979,000
CBL12 On 06/09/2018 Spot Bond			8.00000	8.00000			0.00	0	0
Total CBL12 SPOT							0.00	0	0
Total For CBL12							0.00	0	0
CBL13 On 01/02/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL13 SPOT							0.00	0	0
Total For CBL13							0.00	0	0
CBL14 On 01/02/2019 Spot Bond			8.00000	8.00000			0.00	0	0
Total CBL14 SPOT							0.00	0	0
Total For CBL14							0.00	0	0
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			200,000,000,000.00	2,000,000	1,000,000
Total CCT02 SPOT							200,000,000,000.00	2,000,000	1,000,000
Total For CCT02							200,000,000,000.00	2,000,000	1,000,000
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			13,200,000,000,000.00	132,000,000	33,000,000
Total CCT03 SPOT							13,200,000,000,000.00	132,000,000	33,000,000
Total For CCT03							13,200,000,000,000.00	132,000,000	33,000,000
CGR10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR10 SPOT							0.00	0	0
Total For CGR10							0.00	0	0
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CGR6 SPOT							0.00	0	0
Total For CGR6							0.00	0	0
CGR7 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR7 SPOT							0.00	0	0
Total For CGR7							0.00	0	0
CGR8 On 22/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR8 SPOT							0.00	0	0
Total For CGR8							0.00	0	0
CGR9 On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR9 SPOT							0.00	0	0
Total For CGR9							0.00	0	0
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN100 SPOT							0.00	0	0
Total For CLN100							0.00	0	0
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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	500,000
Total CLN103 SPOT							0.00	0	500,000
Total For CLN103							0.00	0	500,000
CLN10 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	400,000
Total CLN104 SPOT							0.00	0	400,000
Total For CLN104							0.00	0	400,000
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN136 SPOT							0.00	0	0
Total For CLN136							0.00	0	0
CLN13 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN138 SPOT							0.00	0	0
Total For CLN138							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN140 SPOT							0.00	0	0
Total For CLN140							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN141 SPOT							0.00	0	0
Total For CLN141							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN143 SPOT							0.00	0	0
Total For CLN143							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN145 SPOT							0.00	0	0
Total For CLN145							0.00	0	0
CLN14 On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0
Total CLN147 SPOT							0.00	0	0
Total For CLN147							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN149 SPOT							0.00	0	0
Total For CLN149							0.00	0	0
CLN15 On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN152 SPOT							0.00	0	0
Total For CLN152							0.00	0	0
CLN15 On 25/11/2012 Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000
Total CLN153 SPOT						1,000,000,000,000.00		10,000,000	5,000,000
Total For CLN153						1,000,000,000,000.00		10,000,000	5,000,000
CLN15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN154 SPOT							0.00	0	0
Total For CLN154							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN156 SPOT							0.00	0	0
Total For CLN156							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN157 SPOT							0.00	0	0
Total For CLN157							0.00	0	0
CLN15 On 19/04/2013 Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000
Total CLN158 SPOT						1,400,000,000,000.00		14,000,000	7,000,000
Total For CLN158						1,400,000,000,000.00		14,000,000	7,000,000
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 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN164 SPOT							0.00	0	0
Total For CLN164							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN165 SPOT							0.00	0	0
Total For CLN165							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN166 SPOT							0.00	0	0
Total For CLN166							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN167 SPOT							0.00	0	0
Total For CLN167							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN168 SPOT							0.00	0	0
Total For CLN168							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN169 SPOT							0.00	0	0
Total For CLN169							0.00	0	0
CLN17 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN170 SPOT							0.00	0	0
Total For CLN170							0.00	0	0
CLN17 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN172 SPOT							0.00	0	0
Total For CLN172							0.00	0	0
CLN17 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN173 SPOT							0.00	0	0
Total For CLN173							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN174 SPOT							0.00	0	0
Total For CLN174							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN175 SPOT							0.00	0	0
Total For CLN175							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN176 SPOT							0.00	0	0
Total For CLN176							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN177 SPOT							0.00	0	0
Total For CLN177							0.00	0	0
CLN17 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN178 SPOT							0.00	0	0
Total For CLN178							0.00	0	0
CLN17 On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN179 SPOT							0.00	0	0
Total For CLN179							0.00	0	0
CLN18 On 26/05/2012 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 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
Total CLN185 SPOT							0.00	0	0
Total For CLN185							0.00	0	0
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN186 SPOT							0.00	0	0
Total For CLN186							0.00	0	0
CLN18 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN187 SPOT							0.00	0	0
Total For CLN187							0.00	0	0
CLN18 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN188 SPOT							0.00	0	0
Total For CLN188							0.00	0	0
CLN18 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN189 SPOT							0.00	0	0
Total For CLN189							0.00	0	0
CLN19 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN190 SPOT							0.00	0	0
Total For CLN190							0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0
Total CLN191 SPOT							0.00	0	0
Total For CLN191							0.00	0	0
CLN19 On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN192 SPOT							0.00	0	0
Total For CLN192							0.00	0	0
CLN19 On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0
Total CLN193 SPOT							0.00	0	0
Total For CLN193							0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	5,500,000
Total CLN194 SPOT							0.00	0	5,500,000
Total For CLN194							0.00	0	5,500,000
CLN19 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN195 SPOT							0.00	0	0
Total For CLN195							0.00	0	0
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN196 SPOT							0.00	0	0
Total For CLN196							0.00	0	0
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN197 SPOT							0.00	0	0
Total For CLN197							0.00	0	0
CLN19 On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN198 SPOT							0.00	0	0
Total For CLN198							0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0
Total CLN199 SPOT							0.00	0	0
Total For CLN199							0.00	0	0
CLN20 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN200 SPOT							0.00	0	0
Total For CLN200							0.00	0	0
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN201 SPOT							0.00	0	0
Total For CLN201							0.00	0	0
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN202 SPOT							0.00	0	0
Total For CLN202							0.00	0	0
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN203 SPOT							0.00	0	0
Total For CLN203							0.00	0	0
CLN20 On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN205 SPOT							0.00	0	0
Total For CLN205							0.00	0	0
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN206 SPOT							0.00	0	0
Total For CLN206							0.00	0	0
CLN20 On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN207 SPOT							0.00	0	0
Total For CLN207							0.00	0	0
CLN20 On 30/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN208 SPOT							0.00	0	0
Total For CLN208							0.00	0	0
CLN20 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN209 SPOT							0.00	0	0
Total For CLN209							0.00	0	0
CLN21 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN210 SPOT							0.00	0	0
Total For CLN210							0.00	0	0
CLN21 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN211 SPOT							0.00	0	0
Total For CLN211							0.00	0	0
CLN21 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN212 SPOT							0.00	0	0
Total For CLN212							0.00	0	0
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN213 SPOT							0.00	0	0
Total For CLN213							0.00	0	0
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN214 SPOT							0.00	0	0
Total For CLN214							0.00	0	0
CLN21 On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0
Total CLN215 SPOT							0.00	0	0
Total For CLN215							0.00	0	0
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN216 SPOT							0.00	0	0
Total For CLN216							0.00	0	0
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN217 SPOT							0.00	0	0
Total For CLN217							0.00	0	0
CLN21 On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN218 SPOT							0.00	0	0
Total For CLN218							0.00	0	0
CLN21 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN219 SPOT							0.00	0	0
Total For CLN219							0.00	0	0
CLN22 On 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
CLN22 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN220 SPOT							0.00	0	0
Total For CLN220							0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0
Total CLN221 SPOT							0.00	0	0
Total For CLN221							0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0
Total CLN222 SPOT							0.00	0	0
Total For CLN222							0.00	0	0
CLN22 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN223 SPOT							0.00	0	0
Total For CLN223							0.00	0	0
CLN22 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN224 SPOT							0.00	0	0
Total For CLN224							0.00	0	0
CLN22 On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN225 SPOT							0.00	0	0
Total For CLN225							0.00	0	0
CLN22 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN226 SPOT							0.00	0	0
Total For CLN226							0.00	0	0
CLN22 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN227 SPOT							0.00	0	0
Total For CLN227							0.00	0	0
CLN22 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN228 SPOT							0.00	0	0
Total For CLN228							0.00	0	0
CLN22 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN229 SPOT							0.00	0	0
Total For CLN229							0.00	0	0
CLN23 On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN230 SPOT							0.00	0	0
Total For CLN230							0.00	0	0
CLN23 On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN231 SPOT							0.00	0	0
Total For CLN231							0.00	0	0
CLN23 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN232 SPOT							0.00	0	0
Total For CLN232							0.00	0	0
CLN23 On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN233 SPOT							0.00	0	0
Total For CLN233							0.00	0	0
CLN23 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN234 SPOT							0.00	0	0
Total For CLN234							0.00	0	0
CLN23 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN235 SPOT							0.00	0	0
Total For CLN235							0.00	0	0
CLN23 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN236 SPOT							0.00	0	0
Total For CLN236							0.00	0	0
CLN23 On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN237 SPOT							0.00	0	0
Total For CLN237							0.00	0	0
CLN23 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN238 SPOT							0.00	0	0
Total For CLN238							0.00	0	0
CLN23 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN239 SPOT							0.00	0	0
Total For CLN239							0.00	0	0
CLN24 On 24/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN240 SPOT							0.00	0	0
Total For CLN240							0.00	0	0
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN241 SPOT							0.00	0	0
Total For CLN241							0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0
Total CLN242 SPOT							0.00	0	0
Total For CLN242							0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0
Total CLN243 SPOT							0.00	0	0
Total For CLN243							0.00	0	0
CLN24 On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN244 SPOT							0.00	0	0
Total For CLN244							0.00	0	0
CLN24 On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN245 SPOT							0.00	0	0
Total For CLN245							0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN57 SPOT							0.00	0	0
Total For CLN57							0.00	0	0
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN58 SPOT							0.00	0	0
Total For CLN58							0.00	0	0
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN59 SPOT							0.00	0	0
Total For CLN59							0.00	0	0
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN61 SPOT							0.00	0	0
Total For CLN61							0.00	0	0
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000		10,980,000,000,000.00	109,800,000		54,900,000
Total CLN78 SPOT						10,980,000,000,000.00	109,800,000		54,900,000
Total For CLN78						10,980,000,000,000.00	109,800,000		54,900,000
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
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
CLN88 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN88 SPOT							0.00	0	0
Total For CLN88							0.00	0	0
CLN89 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN89 SPOT							0.00	0	0
Total For CLN89							0.00	0	0
CLN90 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN90 SPOT							0.00	0	0
Total For CLN90							0.00	0	0
CLN91 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN91 SPOT							0.00	0	0
Total For CLN91							0.00	0	0
CLN92 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN92 SPOT							0.00	0	0
Total For CLN92							0.00	0	0
CLN93 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN93 SPOT							0.00	0	0
Total For CLN93							0.00	0	0
CLN94 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN94 SPOT							0.00	0	0
Total For CLN94							0.00	0	0
CLN95 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN95 SPOT							0.00	0	0
Total For CLN95							0.00	0	0
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN96 SPOT							0.00	0	0
Total For CLN96							0.00	0	0
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN97 SPOT							0.00	0	0
Total For CLN97							0.00	0	0
CLN99 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN99 SPOT							0.00	0	0
Total For CLN99							0.00	0	0
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC01 SPOT							0.00	0	0
Total For CLNFC01							0.00	0	0
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC02 SPOT							0.00	0	0
Total For CLNFC02							0.00	0	0
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF03 SPOT							0.00	0	0
Total For CLNF03							0.00	0	0
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF04 SPOT							0.00	0	0
Total For CLNF04							0.00	0	0
CLNFC On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF05 SPOT							0.00	0	0
Total For CLNF05							0.00	0	0
CLNFC On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF06 SPOT							0.00	0	0
Total For CLNF06							0.00	0	0
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	5,000,000
Total COJ03 SPOT							0.00	0	5,000,000
Total For COJ03							0.00	0	5,000,000
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000		500,000,000,000.00	5,000,000		1,978,000
Total COJ04 SPOT						500,000,000,000.00	5,000,000		1,978,000
Total For COJ04						500,000,000,000.00	5,000,000		1,978,000
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000		10,000,000,000,000.00	100,000,000		101,000,000
Total COJ05 SPOT						10,000,000,000,000.00	100,000,000		101,000,000
Total For COJ05						10,000,000,000,000.00	100,000,000		101,000,000
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	0
Total COJ07 SPOT							0.00	0	0
Total For COJ07							0.00	0	0
COJ11 On 29/03/2012 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 COJ11C SPOT							0.00	0	0
Total For COJ11C							0.00	0	0
COJ13 On 18/04/2012 Spot Bond			6.05000	6.05000			0.00	0	0
Total COJ13C SPOT							0.00	0	0
Total For COJ13C							0.00	0	0
CPL00 On 05/03/2012 Spot Bond			5.87500	5.87500			0.00	0	0
Total CPL001 SPOT							0.00	0	0
Total For CPL001							0.00	0	0
CPL00 On 29/11/2014 Spot Bond			7.17500	7.17500			7,175,000,000.00	1,000,000	1,000,000
Total CPL002 SPOT							7,175,000,000.00	1,000,000	1,000,000
Total For CPL002							7,175,000,000.00	1,000,000	1,000,000
CPL00 On 28/02/2017 Spot Bond			100.00000	100.00000			0.00	0	160,000,000
Total CPL003 SPOT							0.00	0	160,000,000
Total For CPL003							0.00	0	160,000,000
CPL00 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CPL004 SPOT							0.00	0	0
Total For CPL004							0.00	0	0
CPL00 On 01/03/2015 Spot Bond			100.00000	100.00000			66,100,000,000,000.00	661,000,000	350,000,000
Total CPL005 SPOT							66,100,000,000,000.00	661,000,000	350,000,000
Total For CPL005							66,100,000,000,000.00	661,000,000	350,000,000
DENG: On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG23 SPOT							0.00	0	0
Total For DENG23							0.00	0	0
DENG: On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG25 SPOT							0.00	0	0
Total For DENG25							0.00	0	0
DENG: On 28/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG26 SPOT							0.00	0	0
Total For DENG26							0.00	0	0
DENG: On 12/04/2012 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 DENG27 SPOT							0.00	0	0
Total For DENG27							0.00	0	0
DENG On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG29 SPOT							0.00	0	0
Total For DENG29							0.00	0	0
DENG On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG30 SPOT							0.00	0	0
Total For DENG30							0.00	0	0
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD02 SPOT							0.00	0	0
Total For DRD02							0.00	0	0
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DV13 SPOT							0.00	0	0
Total For DV13							0.00	0	0
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000		7,400,000,000,000.00	74,000,000	19,000,000	
Total DV21 SPOT						7,400,000,000,000.00	74,000,000	19,000,000	
Total For DV21						7,400,000,000,000.00	74,000,000	19,000,000	
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000		39,260,200,000,000.00	392,602,000	80,724,000	
Total DV22 SPOT						39,260,200,000,000.00	392,602,000	80,724,000	
Total For DV22						39,260,200,000,000.00	392,602,000	80,724,000	
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000		47,600,200,000,000.00	476,002,000	128,182,000	
Total DV23 SPOT						47,600,200,000,000.00	476,002,000	128,182,000	
Total For DV23						47,600,200,000,000.00	476,002,000	128,182,000	
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000		0.00	0	0	
Total DVF12 SPOT						0.00	0	0	
Total For DVF12						0.00	0	0	
E170 On 01/08/2020 Spot Bond			100.00000	100.00000		4,012,200,000,000.00	40,122,000	16,306,000	
Total E170 SPOT						4,012,200,000,000.00	40,122,000	16,306,000	
Total For E170						4,012,200,000,000.00	40,122,000	16,306,000	
EDC01 On 04/04/2016 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 EDC01 SPOT							0.00	0	0
Total For EDC01							0.00	0	0
EGL01 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EGL01 SPOT							0.00	0	0
Total For EGL01							0.00	0	0
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			12,000,000,000,000.00	120,000,000	30,000,000
Total EL15 SPOT							12,000,000,000,000.00	120,000,000	30,000,000
Total For EL15							12,000,000,000,000.00	120,000,000	30,000,000
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total EMM01 SPOT							0.00	0	0
Total For EMM01							0.00	0	0
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total EMM02 SPOT							0.00	0	0
Total For EMM02							0.00	0	0
EPF00 On 19/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EPF001 SPOT							0.00	0	0
Total For EPF001							0.00	0	0
EQ149 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ149U SPOT							0.00	0	0
Total For EQ149U							0.00	0	0
EQ156 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ156U SPOT							0.00	0	0
Total For EQ156U							0.00	0	0
EQ164 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ164U SPOT							0.00	0	0
Total For EQ164U							0.00	0	0
EQ167 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ167U SPOT							0.00	0	0
Total For EQ167U							0.00	0	0
EQ168 On 30/04/2012 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 EQ168U SPOT							0.00	0	0
Total For EQ168U							0.00	0	0
EQ169 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ169U SPOT							0.00	0	0
Total For EQ169U							0.00	0	0
EQ170 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ170U SPOT							0.00	0	0
Total For EQ170U							0.00	0	0
EQ171 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ171U SPOT							0.00	0	0
Total For EQ171U							0.00	0	0
EQ172 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ172U SPOT							0.00	0	0
Total For EQ172U							0.00	0	0
EQ173 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ173U SPOT							0.00	0	0
Total For EQ173U							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
ERS37 On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A7 SPOT							0.00	0	0
Total For ERS3A7							0.00	0	0
ERS37 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 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B1 SPOT							0.00	0	0
Total For ERS3B1							0.00	0	0
ERS3E On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B2 SPOT							0.00	0	0
Total For ERS3B2							0.00	0	0
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C1 SPOT							0.00	0	0
Total For ERS3C1							0.00	0	0
ERS3C On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C2 SPOT							0.00	0	0
Total For ERS3C2							0.00	0	0
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA10 SPOT							0.00	0	0
Total For ERSA10							0.00	0	0
ERSA On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA11 SPOT							0.00	0	0
Total For ERSA11							0.00	0	0
ERSA On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA12 SPOT							0.00	0	0
Total For ERSA12							0.00	0	0
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA13 SPOT							0.00	0	0
Total For ERSA13							0.00	0	0
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000			15,600,000,000,000.00	156,000,000	48,001,000
Total ES15 SPOT							15,600,000,000,000.00	156,000,000	48,001,000
Total For ES15							15,600,000,000,000.00	156,000,000	48,001,000
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			8,737,957,000,000.00	944,644,000	268,583,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES18 SPOT							8,737,957,000,000.00	944,644,000	268,583,000
Total For ES18							8,737,957,000,000.00	944,644,000	268,583,000
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			9,820,010,000,000.00	982,001,000	179,003,000
Total ES23 SPOT							9,820,010,000,000.00	982,001,000	179,003,000
Total For ES23							9,820,010,000,000.00	982,001,000	179,003,000
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			219,807,850,000.00	28,001,000	14,000,000
Total ES26 SPOT							219,807,850,000.00	28,001,000	14,000,000
Total For ES26							219,807,850,000.00	28,001,000	14,000,000
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			2,625,015,000,000.00	350,002,000	175,000,000
Total ES33 SPOT							2,625,015,000,000.00	350,002,000	175,000,000
Total For ES33							2,625,015,000,000.00	350,002,000	175,000,000
FR002 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR002U SPOT							0.00	0	0
Total For FR002U							0.00	0	0
FR003 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR003U SPOT							0.00	0	0
Total For FR003U							0.00	0	0
FR2A3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2A3C SPOT							0.00	0	0
Total For FR2A3C							0.00	0	0
FR2B3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
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			1,000,000,000,000.00	10,000,000	4,500,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB03 SPOT							1,000,000,000,000.00	10,000,000	4,500,000
Total For FRB03							1,000,000,000,000.00	10,000,000	4,500,000
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	600,000
Total FRB05 SPOT							0.00	0	600,000
Total For FRB05							0.00	0	600,000
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
FRB10 On 25/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB10 SPOT							0.00	0	0
Total For FRB10							0.00	0	0
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	1,100,000
Total FRBC21 SPOT							0.00	0	1,100,000
Total For FRBC21							0.00	0	1,100,000
FRBC22 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBC22 SPOT							0.00	0	0
Total For FRBC22							0.00	0	0
FRBI01 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI01 SPOT							0.00	0	0
Total For FRBI01							0.00	0	0
FRBI02 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 FRBI04 SPOT							0.00	0	0
Total For FRBI04							0.00	0	0
FRBI2: On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI22 SPOT							0.00	0	0
Total For FRBI22							0.00	0	0
FRBI2: On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI23 SPOT							0.00	0	0
Total For FRBI23							0.00	0	0
FRBI2: On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI28 SPOT							0.00	0	0
Total For FRBI28							0.00	0	0
FRBI3: On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI33 SPOT							0.00	0	0
Total For FRBI33							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	700,000
Total FRBN04 SPOT							0.00	0	700,000
Total For FRBN04							0.00	0	700,000
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
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
FRC10 On 13/06/2012 Spot Bond			100.00000	100.00000		432,000,000,000.00	4,320,000	4,320,000	4,320,000
Total FRC100 SPOT						432,000,000,000.00	4,320,000	4,320,000	4,320,000
Total For FRC100						432,000,000,000.00	4,320,000	4,320,000	4,320,000
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
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC37 SPOT							0.00	0	0
Total For FRC37							0.00	0	0
FRC40 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC40 SPOT							0.00	0	0
Total For FRC40							0.00	0	0
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC41 SPOT							0.00	0	0
Total For FRC41							0.00	0	0
FRC42 On 25/11/2012 Spot Bond			6.90500	6.90500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC42 SPOT							0.00	0	0
Total For FRC42							0.00	0	0
FRC4€ 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
FRC5€ 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
FRC5€ On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC59 SPOT							0.00	0	0
Total For FRC59							0.00	0	0
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC61 SPOT							0.00	0	0
Total For FRC61							0.00	0	0
FRC6€ On 31/01/2022 Spot Bond			5.87500	5.87500			0.00	0	0
Total FRC66 SPOT							0.00	0	0
Total For FRC66							0.00	0	0
FRC67 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC67 SPOT							0.00	0	0
Total For FRC67							0.00	0	0
FRC6€ On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC68 SPOT							0.00	0	0
Total For FRC68							0.00	0	0
FRC6€ On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC69 SPOT							0.00	0	0
Total For FRC69							0.00	0	0
FRC70 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC70 SPOT							0.00	0	0
Total For FRC70							0.00	0	0
FRC71 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC71 SPOT							0.00	0	0
Total For FRC71							0.00	0	0
FRC72 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC72 SPOT							0.00	0	0
Total For FRC72							0.00	0	0
FRC73 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC73 SPOT							0.00	0	0
Total For FRC73							0.00	0	0
FRC74 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC74 SPOT							0.00	0	0
Total For FRC74							0.00	0	0
FRC75 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC75 SPOT							0.00	0	0
Total For FRC75							0.00	0	0
FRC76 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC76 SPOT							0.00	0	0
Total For FRC76							0.00	0	0
FRC77 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC77 SPOT							0.00	0	0
Total For FRC77							0.00	0	0
FRC78 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC78 SPOT							0.00	0	0
Total For FRC78							0.00	0	0
FRC79 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC79 SPOT							0.00	0	0
Total For FRC79							0.00	0	0
FRC80 On 15/06/2016 Spot Bond			4.73000	4.73000			0.00	0	0
Total FRC80 SPOT							0.00	0	0
Total For FRC80							0.00	0	0
FRC81 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC81 SPOT							0.00	0	0
Total For FRC81							0.00	0	0
FRC82 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC82 SPOT							0.00	0	0
Total For FRC82							0.00	0	0
FRC83 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC83 SPOT							0.00	0	0
Total For FRC83							0.00	0	0
FRC84 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC84 SPOT							0.00	0	0
Total For FRC84							0.00	0	0
FRC85 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC85 SPOT							0.00	0	0
Total For FRC85							0.00	0	0
FRC86 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC86 SPOT							0.00	0	0
Total For FRC86							0.00	0	0
FRC87 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC87 SPOT							0.00	0	0
Total For FRC87							0.00	0	0
FRC88 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC88 SPOT							0.00	0	0
Total For FRC88							0.00	0	0
FRC89 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC89 SPOT							0.00	0	0
Total For FRC89							0.00	0	0
FRC90 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC90 SPOT							0.00	0	0
Total For FRC90							0.00	0	0
FRC91 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC91 SPOT							0.00	0	0
Total For FRC91							0.00	0	0
FRC92 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC92 SPOT							0.00	0	0
Total For FRC92							0.00	0	0
FRC93 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC93 SPOT							0.00	0	0
Total For FRC93							0.00	0	0
FRC94 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC94 SPOT							0.00	0	0
Total For FRC94							0.00	0	0
FRC95 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC95 SPOT							0.00	0	0
Total For FRC95							0.00	0	0
FRC96 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC96 SPOT							0.00	0	0
Total For FRC96							0.00	0	0
FRC97 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC97 SPOT							0.00	0	0
Total For FRC97							0.00	0	0
FRC98 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC98 SPOT							0.00	0	0
Total For FRC98							0.00	0	0
FRC99 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC99 SPOT							0.00	0	0
Total For FRC99							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A1 SPOT							0.00	0	0
Total For FRE2A1							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A2 SPOT							0.00	0	0
Total For FRE2A2							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B1 SPOT							0.00	0	0
Total For FRE2B1							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B2 SPOT							0.00	0	0
Total For FRE2B2							0.00	0	0
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2C SPOT							0.00	0	0
Total For FRE2C							0.00	0	0
FRE2I On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2D SPOT							0.00	0	0
Total For FRE2D							0.00	0	0
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2F SPOT							0.00	0	0
Total For FRE2F							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
Total FRJ14 SPOT							0.00	0	0
Total For FRJ14							0.00	0	0
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ16 SPOT							0.00	0	0
Total For FRJ16							0.00	0	0
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ18 SPOT							0.00	0	0
Total For FRJ18							0.00	0	0
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
Total FRS43 SPOT							0.00	0	0
Total For FRS43							0.00	0	0
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS46 SPOT							0.00	0	0
Total For FRS46							0.00	0	0
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS49 SPOT							0.00	0	0
Total For FRS49							0.00	0	0
FRS50 On 08/03/2012 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 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
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
FRS58 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS58 SPOT							0.00	0	0
Total For FRS58							0.00	0	0
FRS59 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS59 SPOT							0.00	0	0
Total For FRS59							0.00	0	0
FRS60 On 24/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS60 SPOT							0.00	0	0
Total For FRS60							0.00	0	0
FRS61 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS61 SPOT							0.00	0	0
Total For FRS61							0.00	0	0
FRS62 On 04/11/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS62 SPOT							0.00	0	0
Total For FRS62							0.00	0	0
FRS63 On 22/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS63 SPOT							0.00	0	0
Total For FRS63							0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.00000	2.00000			0.00	0	0
Total FRS64 SPOT							0.00	0	0
Total For FRS64							0.00	0	0
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000		300,000,000,000.00	3,000,000	1,582,000	
Total FRX14 SPOT						300,000,000,000.00	3,000,000	1,582,000	
Total For FRX14						300,000,000,000.00	3,000,000	1,582,000	
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	578,000
Total FRX15 SPOT							0.00	0	578,000
Total For FRX15							0.00	0	578,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX45 SPOT							0.00	0	0
Total For FRX45							0.00	0	0
FTG1 On 05/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FTG1 SPOT							0.00	0	0
Total For FTG1							0.00	0	0
GFC2 On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GFC2 SPOT							0.00	0	0
Total For GFC2							0.00	0	0
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			3,300,000.00	33	11
Total GOVEX1 SPOT							3,300,000.00	33	11
Total For GOVEX1							3,300,000.00	33	11
GPT11 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT11 SPOT							0.00	0	0
Total For GPT11							0.00	0	0
GPT12 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT12 SPOT							0.00	0	0
Total For GPT12							0.00	0	0
GPT13 On 01/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT13 SPOT							0.00	0	0
Total For GPT13							0.00	0	0
GPT14 On 30/04/2012 Spot Bond			100.00000	100.00000			6,500,000,000,000.00	65,000,000	26,000,000
Total GPT14 SPOT							6,500,000,000,000.00	65,000,000	26,000,000
Total For GPT14							6,500,000,000,000.00	65,000,000	26,000,000
GPT15 On 28/05/2012 Spot Bond			100.00000	100.00000			49,900,000,000,000.00	499,000,000	483,000,000
Total GPT15 SPOT							49,900,000,000,000.00	499,000,000	483,000,000
Total For GPT15							49,900,000,000,000.00	499,000,000	483,000,000
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GR1A2A SPOT							0.00	0	0
Total For GR1A2A							0.00	0	0
GRA25 On 15/03/2012 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 GRA293 SPOT							0.00	0	0
Total For GRA293							0.00	0	0
GRA293 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA294 SPOT							0.00	0	0
Total For GRA294							0.00	0	0
GRB86 On 26/04/2012 Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	9,000,000
Total GRB86 SPOT							1,800,000,000,000.00	18,000,000	9,000,000
Total For GRB86							1,800,000,000,000.00	18,000,000	9,000,000
GRD167 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD167 SPOT							0.00	0	0
Total For GRD167							0.00	0	0
GRD168 On 18/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD168 SPOT							0.00	0	0
Total For GRD168							0.00	0	0
GRD169 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD169 SPOT							0.00	0	0
Total For GRD169							0.00	0	0
GRD170 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD170 SPOT							0.00	0	0
Total For GRD170							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
GRN11 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
GRN1f 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
GRN1l 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
GRT0f 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
GRT0g On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT02 SPOT							0.00	0	0
Total For GRT02							0.00	0	0
GRT0h 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
GRT0i On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT04 SPOT							0.00	0	0
Total For GRT04							0.00	0	0
GRT0j On 25/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT05 SPOT							0.00	0	0
Total For GRT05							0.00	0	0
GSIZ1k On 23/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total GSIZ16 SPOT							0.00	0	0
Total For GSIZ16							0.00	0	0
HMS1l 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
HMS1l On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1B3 SPOT							0.00	0	0
Total For HMS1B3							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B5 SPOT							0.00	0	0
Total For HMS1B5							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B6 SPOT							0.00	0	0
Total For HMS1B6							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT							0.00	0	0
Total For HMS1B7							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B8 SPOT							0.00	0	0
Total For HMS1B8							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B9 SPOT							0.00	0	0
Total For HMS1B9							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000		2,500,000,000,000.00		25,000,000	12,500,000
Total HMS1C2 SPOT						2,500,000,000,000.00		25,000,000	12,500,000
Total For HMS1C2						2,500,000,000,000.00		25,000,000	12,500,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1D2 SPOT							0.00	0	0
Total For HMS1D2							0.00	0	0
HMS1I On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D3 SPOT							0.00	0	0
Total For HMS1D3							0.00	0	0
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D4 SPOT							0.00	0	0
Total For HMS1D4							0.00	0	0
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D5 SPOT							0.00	0	0
Total For HMS1D5							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT							0.00	0	0
Total For HMS1E2							0.00	0	0
HMS1I On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E3 SPOT							0.00	0	0
Total For HMS1E3							0.00	0	0
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E4 SPOT							0.00	0	0
Total For HMS1E4							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT							0.00	0	0
Total For HMS1F2							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT							0.00	0	0
Total For HMS1G2							0.00	0	0
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			5,400,000,000,000.00	54,000,000	31,000,000
Total HWAY20 SPOT							5,400,000,000,000.00	54,000,000	31,000,000
Total For HWAY20							5,400,000,000,000.00	54,000,000	31,000,000
HWAY On 07/12/2023 Spot Bond			100.00000	100.00000			19,600,000,000,000.00	196,000,000	98,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,760,000,000,000.00	37,600,000	18,800,000
Total HWAY34 SPOT							3,760,000,000,000.00	37,600,000	18,800,000
Total For HWAY34							3,760,000,000,000.00	37,600,000	18,800,000
HWAY On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY35 SPOT							0.00	0	0
Total For HWAY35							0.00	0	0
IBC01 On 16/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBC01 SPOT							0.00	0	0
Total For IBC01							0.00	0	0
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL01 SPOT							0.00	0	0
Total For IBL01							0.00	0	0
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL03 SPOT							0.00	0	0
Total For IBL03							0.00	0	0
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			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
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL09 SPOT							0.00	0	0
Total For IBL09							0.00	0	0
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			2,090,400,000,000.00	20,904,000	10,452,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL11 SPOT							2,090,400,000,000.00	20,904,000	10,452,000
Total For IBL11							2,090,400,000,000.00	20,904,000	10,452,000
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			400,000,000,000.00	4,000,000	1,000,000
Total IBL13 SPOT							400,000,000,000.00	4,000,000	1,000,000
Total For IBL13							400,000,000,000.00	4,000,000	1,000,000
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL14 SPOT							0.00	0	0
Total For IBL14							0.00	0	0
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL15 SPOT							0.00	0	0
Total For IBL15							0.00	0	0
IBL18 On 10/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL18 SPOT							0.00	0	0
Total For IBL18							0.00	0	0
IBL19 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL19 SPOT							0.00	0	0
Total For IBL19							0.00	0	0
IBL20 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL20 SPOT							0.00	0	0
Total For IBL20							0.00	0	0
IBL21 On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL21 SPOT							0.00	0	0
Total For IBL21							0.00	0	0
IBL22 On 15/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL22 SPOT							0.00	0	0
Total For IBL22							0.00	0	0
IBL23 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL23 SPOT							0.00	0	0
Total For IBL23							0.00	0	0
IBL24 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL24 SPOT							0.00	0	0
Total For IBL24							0.00	0	0
IBL25 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL25 SPOT							0.00	0	0
Total For IBL25							0.00	0	0
IBL26 On 18/08/2014 Spot Bond			1.75000	1.75000			0.00	0	0
Total IBL26 SPOT							0.00	0	0
Total For IBL26							0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.27000	8.27000			0.00	0	0
Total IBL28 SPOT							0.00	0	0
Total For IBL28							0.00	0	0
IBL32 On 03/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL32 SPOT							0.00	0	0
Total For IBL32							0.00	0	0
IBL33 On 03/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL33 SPOT							0.00	0	0
Total For IBL33							0.00	0	0
IBL34 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL34 SPOT							0.00	0	0
Total For IBL34							0.00	0	0
IBL36 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL36 SPOT							0.00	0	0
Total For IBL36							0.00	0	0
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	3,254,000
Total IC02 SPOT						600,000,000,000.00		6,000,000	3,254,000
Total For IC02						600,000,000,000.00		6,000,000	3,254,000
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IDCP01 SPOT							0.00	0	0
Total For IDCP01							0.00	0	0
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP02 SPOT							0.00	0	0
Total For IDCP02							0.00	0	0
IDCP0 On 31/01/2017 Spot Bond			5.00000	5.00000			0.00	0	0
Total IDCP03 SPOT							0.00	0	0
Total For IDCP03							0.00	0	0
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IFM01 SPOT							0.00	0	0
Total For IFM01							0.00	0	0
IHL01 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IHL01 SPOT							0.00	0	0
Total For IHL01							0.00	0	0
IHL02 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IHL02 SPOT							0.00	0	0
Total For IHL02							0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1D SPOT							0.00	0	0
Total For IKH1D							0.00	0	0
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	0
Total IKH2D SPOT							0.00	0	0
Total For IKH2D							0.00	0	0
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN04 SPOT							0.00	0	0
Total For IN04							0.00	0	0
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN07 SPOT							0.00	0	0
Total For IN07							0.00	0	0
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN09 SPOT							0.00	0	0
Total For IN09							0.00	0	0
IND13: On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND132 SPOT							0.00	0	0
Total For IND132							0.00	0	0
IND20: On 31/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND205 SPOT							0.00	0	0
Total For IND205							0.00	0	0
IND20: On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND209 SPOT							0.00	0	0
Total For IND209							0.00	0	0
IND21: On 06/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND210 SPOT							0.00	0	0
Total For IND210							0.00	0	0
IND21: On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND211 SPOT							0.00	0	0
Total For IND211							0.00	0	0
IND21: On 20/03/2012 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 IND212 SPOT							0.00	0	0
Total For IND212							0.00	0	0
IND21: On 27/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND213 SPOT							0.00	0	0
Total For IND213							0.00	0	0
IND21: On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND214 SPOT							0.00	0	0
Total For IND214							0.00	0	0
IND21: On 10/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND215 SPOT							0.00	0	0
Total For IND215							0.00	0	0
IND21: On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND216 SPOT							0.00	0	0
Total For IND216							0.00	0	0
IND21: On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND217 SPOT							0.00	0	0
Total For IND217							0.00	0	0
IND21: On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND218 SPOT							0.00	0	0
Total For IND218							0.00	0	0
IND21: On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND219 SPOT							0.00	0	0
Total For IND219							0.00	0	0
IND22: On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND220 SPOT							0.00	0	0
Total For IND220							0.00	0	0
IND22: On 22/05/2012 Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	15,000,000
Total IND221 SPOT							1,500,000,000,000.00	15,000,000	15,000,000
Total For IND221							1,500,000,000,000.00	15,000,000	15,000,000
IND22: On 29/05/2012 Spot Bond			100.00000	100.00000			50,300,000,000,000.00	503,000,000	421,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IND222 SPOT							50,300,000,000,000.00	503,000,000	421,000,000
Total For IND222							50,300,000,000,000.00	503,000,000	421,000,000
IND22: On 05/06/2012 Spot Bond			100.00000	100.00000			15,000,000,000,000.00	150,000,000	150,000,000
Total IND223 SPOT							15,000,000,000,000.00	150,000,000	150,000,000
Total For IND223							15,000,000,000,000.00	150,000,000	150,000,000
IND22: On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND224 SPOT							0.00	0	0
Total For IND224							0.00	0	0
IND22: On 19/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND225 SPOT							0.00	0	0
Total For IND225							0.00	0	0
IND22: On 26/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND226 SPOT							0.00	0	0
Total For IND226							0.00	0	0
IND22: On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND227 SPOT							0.00	0	0
Total For IND227							0.00	0	0
IND22: On 10/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND228 SPOT							0.00	0	0
Total For IND228							0.00	0	0
IND22: On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND229 SPOT							0.00	0	0
Total For IND229							0.00	0	0
IND23: On 24/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND230 SPOT							0.00	0	0
Total For IND230							0.00	0	0
IND23: On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND231 SPOT							0.00	0	0
Total For IND231							0.00	0	0
IND23: On 07/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IND232 SPOT							0.00	0	0
Total For IND232							0.00	0	0
IND23: On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND233 SPOT							0.00	0	0
Total For IND233							0.00	0	0
IND23: On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND234 SPOT							0.00	0	0
Total For IND234							0.00	0	0
IND23: On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND235 SPOT							0.00	0	0
Total For IND235							0.00	0	0
IND23: On 04/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND236 SPOT							0.00	0	0
Total For IND236							0.00	0	0
IND23: On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND237 SPOT							0.00	0	0
Total For IND237							0.00	0	0
IND23: On 18/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND238 SPOT							0.00	0	0
Total For IND238							0.00	0	0
IND23: On 25/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND239 SPOT							0.00	0	0
Total For IND239							0.00	0	0
IND24: On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND240 SPOT							0.00	0	0
Total For IND240							0.00	0	0
IND24: On 09/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND241 SPOT							0.00	0	0
Total For IND241							0.00	0	0
IND24: On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IND242 SPOT							0.00	0	0
Total For IND242							0.00	0	0
IND24: On 23/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND243 SPOT							0.00	0	0
Total For IND243							0.00	0	0
IND24: On 30/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND244 SPOT							0.00	0	0
Total For IND244							0.00	0	0
IND24: On 06/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND245 SPOT							0.00	0	0
Total For IND245							0.00	0	0
IND24: On 13/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND246 SPOT							0.00	0	0
Total For IND246							0.00	0	0
IND24: On 20/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND247 SPOT							0.00	0	0
Total For IND247							0.00	0	0
IND24: On 27/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND248 SPOT							0.00	0	0
Total For IND248							0.00	0	0
IND24: On 04/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND249 SPOT							0.00	0	0
Total For IND249							0.00	0	0
IND25: On 11/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND250 SPOT							0.00	0	0
Total For IND250							0.00	0	0
ING10: On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING100 SPOT							0.00	0	0
Total For ING100							0.00	0	0
ING10 On 21/05/2012 Spot Bond			100.00000	100.00000			30,000,000,000,000.00	300,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ING101 SPOT							30,000,000,000,000.00	300,000,000	200,000,000
Total For ING101							30,000,000,000,000.00	300,000,000	200,000,000
ING11: On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING114 SPOT							0.00	0	0
Total For ING114							0.00	0	0
ING11: On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING115 SPOT							0.00	0	0
Total For ING115							0.00	0	0
ING11: On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING116 SPOT							0.00	0	0
Total For ING116							0.00	0	0
ING12: On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING126 SPOT							0.00	0	0
Total For ING126							0.00	0	0
ING12: On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING127 SPOT							0.00	0	0
Total For ING127							0.00	0	0
ING12: On 26/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING128 SPOT							0.00	0	0
Total For ING128							0.00	0	0
ING13: On 22/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING132 SPOT							0.00	0	0
Total For ING132							0.00	0	0
ING13: On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING133 SPOT							0.00	0	0
Total For ING133							0.00	0	0
ING13: On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING134 SPOT							0.00	0	0
Total For ING134							0.00	0	0
ING13: On 10/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ING135 SPOT							0.00	0	0
Total For ING135							0.00	0	0
ING13 On 09/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING136 SPOT							0.00	0	0
Total For ING136							0.00	0	0
ING13 On 14/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING137 SPOT							0.00	0	0
Total For ING137							0.00	0	0
ING13 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING139 SPOT							0.00	0	0
Total For ING139							0.00	0	0
ING14 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING140 SPOT							0.00	0	0
Total For ING140							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ING46 SPOT							0.00	0	0
Total For ING46							0.00	0	0
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING60U SPOT							0.00	0	0
Total For ING60U							0.00	0	0
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING82 SPOT							0.00	0	0
Total For ING82							0.00	0	0
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
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
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
IP256L On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP256U SPOT							0.00	0	0
Total For IP256U							0.00	0	0
IPB3 On 04/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPB3 SPOT							0.00	0	0
Total For IPB3							0.00	0	0
IPL4 On 29/03/2014 Spot Bond			100.00000	100.00000			0.00	0	265,000
Total IPL4 SPOT							0.00	0	265,000
Total For IPL4							0.00	0	265,000
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPL5 SPOT							0.00	0	0
Total For IPL5							0.00	0	0
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	924,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPL6 SPOT							300,000,000,000.00	3,000,000	924,000
Total For IPL6							300,000,000,000.00	3,000,000	924,000
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV01 SPOT							0.00	0	0
Total For IV01							0.00	0	0
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
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
IV016 On 06/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV016 SPOT							0.00	0	0
Total For IV016							0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.75000	2.75000			0.00	0	0
Total IV017 SPOT							0.00	0	0
Total For IV017							0.00	0	0
IV03 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV03 SPOT							0.00	0	0
Total For IV03							0.00	0	0
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV04 SPOT							0.00	0	0
Total For IV04							0.00	0	0
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV07 SPOT							0.00	0	0
Total For IV07							0.00	0	0
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	2,000,000
Total IV08 SPOT							0.00	0	2,000,000
Total For IV08							0.00	0	2,000,000
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV09 SPOT							0.00	0	0
Total For IV09							0.00	0	0
IVA13 On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA134 SPOT							0.00	0	0
Total For IVA134							0.00	0	0
IVA20 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA209 SPOT							0.00	0	0
Total For IVA209							0.00	0	0
IVA21 On 08/03/2012 Spot Bond			100.00000	100.00000		2,400,000,000,000.00	0.00	24,000,000	12,000,000
Total IVA210 SPOT						2,400,000,000,000.00	0.00	24,000,000	12,000,000
Total For IVA210						2,400,000,000,000.00	0.00	24,000,000	12,000,000
IVA21 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA211 SPOT							0.00	0	0
Total For IVA211							0.00	0	0
IVA21 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA212 SPOT							0.00	0	0
Total For IVA212							0.00	0	0
IVA21 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA213 SPOT							0.00	0	0
Total For IVA213							0.00	0	0
IVA21 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA214 SPOT							0.00	0	0
Total For IVA214							0.00	0	0
IVA21 On 12/04/2012 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 IVA215 SPOT							0.00	0	0
Total For IVA215							0.00	0	0
IVA216 On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA216 SPOT							0.00	0	0
Total For IVA216							0.00	0	0
IVA217 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA217 SPOT							0.00	0	0
Total For IVA217							0.00	0	0
IVA218 On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA218 SPOT							0.00	0	0
Total For IVA218							0.00	0	0
IVA219 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA219 SPOT							0.00	0	0
Total For IVA219							0.00	0	0
IVA220 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA220 SPOT							0.00	0	0
Total For IVA220							0.00	0	0
IVA221 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA221 SPOT							0.00	0	0
Total For IVA221							0.00	0	0
IVA222 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA222 SPOT							0.00	0	0
Total For IVA222							0.00	0	0
IVA223 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA223 SPOT							0.00	0	0
Total For IVA223							0.00	0	0
IVA224 On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA224 SPOT							0.00	0	0
Total For IVA224							0.00	0	0
IVA225 On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA225 SPOT							0.00	0	0
Total For IVA225							0.00	0	0
IVA226 On 28/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA226 SPOT							0.00	0	0
Total For IVA226							0.00	0	0
IVA227 On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA227 SPOT							0.00	0	0
Total For IVA227							0.00	0	0
IVA228 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA228 SPOT							0.00	0	0
Total For IVA228							0.00	0	0
IVA229 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA229 SPOT							0.00	0	0
Total For IVA229							0.00	0	0
IVA230 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA230 SPOT							0.00	0	0
Total For IVA230							0.00	0	0
IVA231 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA231 SPOT							0.00	0	0
Total For IVA231							0.00	0	0
IVA232 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA232 SPOT							0.00	0	0
Total For IVA232							0.00	0	0
IVA233 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA233 SPOT							0.00	0	0
Total For IVA233							0.00	0	0
IVA234 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA234 SPOT							0.00	0	0
Total For IVA234							0.00	0	0
IVA235 On 30/08/2012 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 IVA235 SPOT							0.00	0	0
Total For IVA235							0.00	0	0
IVA236 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA236 SPOT							0.00	0	0
Total For IVA236							0.00	0	0
IVA237 On 13/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA237 SPOT							0.00	0	0
Total For IVA237							0.00	0	0
IVA238 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA238 SPOT							0.00	0	0
Total For IVA238							0.00	0	0
IVA239 On 27/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA239 SPOT							0.00	0	0
Total For IVA239							0.00	0	0
IVA240 On 04/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA240 SPOT							0.00	0	0
Total For IVA240							0.00	0	0
IVA241 On 11/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA241 SPOT							0.00	0	0
Total For IVA241							0.00	0	0
IVA242 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA242 SPOT							0.00	0	0
Total For IVA242							0.00	0	0
IVA243 On 25/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA243 SPOT							0.00	0	0
Total For IVA243							0.00	0	0
IVA244 On 01/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA244 SPOT							0.00	0	0
Total For IVA244							0.00	0	0
IVA245 On 08/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA245 SPOT							0.00	0	0
Total For IVA245							0.00	0	0
IVA246 On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA246 SPOT							0.00	0	0
Total For IVA246							0.00	0	0
IVA247 On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA247 SPOT							0.00	0	0
Total For IVA247							0.00	0	0
IVA248 On 29/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA248 SPOT							0.00	0	0
Total For IVA248							0.00	0	0
IVA249 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA249 SPOT							0.00	0	0
Total For IVA249							0.00	0	0
IVA250 On 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA250 SPOT							0.00	0	0
Total For IVA250							0.00	0	0
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC001 SPOT							0.00	0	0
Total For IVC001							0.00	0	0
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC002 SPOT							0.00	0	0
Total For IVC002							0.00	0	0
IVC004 On 29/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC004 SPOT							0.00	0	0
Total For IVC004							0.00	0	0
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF01U SPOT							0.00	0	0
Total For KCF01U							0.00	0	0
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KCF02U SPOT							0.00	0	0
Total For KCF02U							0.00	0	0
KSB0C 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
KSB0C 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
KSP0C 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
KSP0C 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
KSP0C On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP005 SPOT							0.00	0	0
Total For KSP005							0.00	0	0
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total KW01 SPOT							0.00	0	0
Total For KW01							0.00	0	0
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total LBK01 SPOT							0.00	0	0
Total For LBK01							0.00	0	0
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total LEO01 SPOT							0.00	0	0
Total For LEO01							0.00	0	0
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			1,140,000,000,000.00	11,400,000	12,700,000
Total LGL1 SPOT							1,140,000,000,000.00	11,400,000	12,700,000
Total For LGL1							1,140,000,000,000.00	11,400,000	12,700,000
MAQ0I On 27/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MAQ007 SPOT							0.00	0	0
Total For MAQ007							0.00	0	0
MAQ01 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ009 SPOT							0.00	0	0
Total For MAQ009							0.00	0	0
MAQ0 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ010 SPOT							0.00	0	0
Total For MAQ010							0.00	0	0
MAQ0 On 16/05/2012 Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000	10,000,000	
Total MAQ011 SPOT						2,000,000,000,000.00	20,000,000	10,000,000	
Total For MAQ011						2,000,000,000,000.00	20,000,000	10,000,000	
MAQ0 On 12/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ012 SPOT							0.00	0	0
Total For MAQ012							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 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF024 SPOT							0.00	0	0
Total For MBF024							0.00	0	0
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF025 SPOT							0.00	0	0
Total For MBF025							0.00	0	0
MBF02 On 05/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBF026 SPOT							0.00	0	0
Total For MBF026							0.00	0	0
MBF02 On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF027 SPOT							0.00	0	0
Total For MBF027							0.00	0	0
MBP0 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP011 SPOT							0.00	0	0
Total For MBP011							0.00	0	0
MBP0 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP012 SPOT							0.00	0	0
Total For MBP012							0.00	0	0
MBP0 On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP013 SPOT							0.00	0	0
Total For MBP013							0.00	0	0
MBP1 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP16U SPOT							0.00	0	0
Total For MBP16U							0.00	0	0
MBP1 On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP17U SPOT							0.00	0	0
Total For MBP17U							0.00	0	0
MBP1 On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP18U SPOT							0.00	0	0
Total For MBP18U							0.00	0	0
MBP1 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP19U SPOT							0.00	0	0
Total For MBP19U							0.00	0	0
MBP2 On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP20U SPOT							0.00	0	0
Total For MBP20U							0.00	0	0
MBP2 On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP21U SPOT							0.00	0	0
Total For MBP21U							0.00	0	0
MBP21 On 09/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP22U SPOT							0.00	0	0
Total For MBP22U							0.00	0	0
MBP22 On 13/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP23U SPOT							0.00	0	0
Total For MBP23U							0.00	0	0
MCB21 On 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MCB2M SPOT							0.00	0	0
Total For MCB2M							0.00	0	0
MCB31 On 13/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MCB3M SPOT							0.00	0	0
Total For MCB3M							0.00	0	0
MEFS1 On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MEFSA1 SPOT							0.00	0	0
Total For MEFSA1							0.00	0	0
MEFS2 On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MEFSA2 SPOT							0.00	0	0
Total For MEFSA2							0.00	0	0
MEFS3 On 05/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total MEFSA3 SPOT							0.00	0	0
Total For MEFSA3							0.00	0	0
MEFS4 On 05/01/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total MEFSA4 SPOT							0.00	0	0
Total For MEFSA4							0.00	0	0
MEFS5 On 05/07/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total MEFSA6 SPOT							0.00	0	0
Total For MEFSA6							0.00	0	0
MEFS6 On 05/10/2016 Spot Bond			8.59000	8.59000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MEFSB3 SPOT							0.00	0	0
Total For MEFSB3							0.00	0	0
MEFSI On 05/01/2019 Spot Bond			9.34000	9.34000			0.00	0	0
Total MEFSB4 SPOT							0.00	0	0
Total For MEFSB4							0.00	0	0
MEFSI On 05/01/2022 Spot Bond			10.01000	10.01000			0.00	0	0
Total MEFSB5 SPOT							0.00	0	0
Total For MEFSB5							0.00	0	0
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000		20,360,000,000,000.00	203,600,000	64,800,000	
Total MET01 SPOT						20,360,000,000,000.00	203,600,000	64,800,000	
Total For MET01						20,360,000,000,000.00	203,600,000	64,800,000	
MFS1/ On 20/12/2015 Spot Bond			100.00000	100.00000		0.00	0	0	
Total MFS1A1 SPOT						0.00	0	0	
Total For MFS1A1						0.00	0	0	
MFS1/ On 20/12/2018 Spot Bond			100.00000	100.00000		0.00	0	0	
Total MFS1A2 SPOT						0.00	0	0	
Total For MFS1A2						0.00	0	0	
MFS1E On 20/09/2019 Spot Bond			100.00000	100.00000		0.00	0	0	
Total MFS1B SPOT						0.00	0	0	
Total For MFS1B						0.00	0	0	
MGL01 On 15/09/2015 Spot Bond			100.00000	100.00000		3,200,000,000,000.00	32,000,000	16,609,000	
Total MGL01 SPOT						3,200,000,000,000.00	32,000,000	16,609,000	
Total For MGL01						3,200,000,000,000.00	32,000,000	16,609,000	
MTN02 On 13/07/2014 Spot Bond			100.00000	100.00000		500,000,000,000.00	5,000,000	3,440,000	
Total MTN02 SPOT						500,000,000,000.00	5,000,000	3,440,000	
Total For MTN02						500,000,000,000.00	5,000,000	3,440,000	
MTN03 On 13/07/2015 Spot Bond			100.00000	100.00000		11,400,000,000,000.00	114,000,000	14,500,000	
Total MTN03 SPOT						11,400,000,000,000.00	114,000,000	14,500,000	
Total For MTN03						11,400,000,000,000.00	114,000,000	14,500,000	
MTN04 On 13/07/2017 Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000	3,832,000	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MTN04 SPOT							800,000,000,000.00	8,000,000	3,832,000
Total For MTN04							800,000,000,000.00	8,000,000	3,832,000
MTN04 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
MTN05 On 05/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNC05 SPOT							0.00	0	0
Total For MTNC05							0.00	0	0
N4A11 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A111 SPOT							0.00	0	0
Total For N4A111							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A205 SPOT							0.00	0	0
Total For N4A205							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A208 SPOT							0.00	0	0
Total For N4A208							0.00	0	0
N4A21 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A211 SPOT							0.00	0	0
Total For N4A211							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A302 SPOT							0.00	0	0
Total For N4A302							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A305 SPOT							0.00	0	0
Total For N4A305							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A308 SPOT							0.00	0	0
Total For N4A308							0.00	0	0
N4A31 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N4A311 SPOT							0.00	0	0
Total For N4A311							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A402 SPOT							0.00	0	0
Total For N4A402							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A405 SPOT							0.00	0	0
Total For N4A405							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A408 SPOT							0.00	0	0
Total For N4A408							0.00	0	0
N4A41 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A411 SPOT							0.00	0	0
Total For N4A411							0.00	0	0
N4A50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A502 SPOT							0.00	0	0
Total For N4A502							0.00	0	0
N4B50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4B508 SPOT							0.00	0	0
Total For N4B508							0.00	0	0
N4C50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4C508 SPOT							0.00	0	0
Total For N4C508							0.00	0	0
N4D68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4D68U SPOT							0.00	0	0
Total For N4D68U							0.00	0	0
N4E68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4E68U SPOT							0.00	0	0
Total For N4E68U							0.00	0	0
NBK1C On 21/04/2014 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 NBK10B SPOT							0.00	0	0
Total For NBK10B							0.00	0	0
NBK11 On 27/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK11B SPOT							0.00	0	0
Total For NBK11B							0.00	0	0
NBK12 On 20/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK12B SPOT							0.00	0	0
Total For NBK12B							0.00	0	0
NBK13 On 21/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK13B SPOT							0.00	0	0
Total For NBK13B							0.00	0	0
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			0.00	0	7,500,000
Total NBK1B SPOT							0.00	0	7,500,000
Total For NBK1B							0.00	0	7,500,000
NBK2/ On 15/09/2015 Spot Bond			100.00000	100.00000		1,700,000,000,000.00		17,000,000	9,870,000
Total NBK2A SPOT						1,700,000,000,000.00		17,000,000	9,870,000
Total For NBK2A						1,700,000,000,000.00		17,000,000	9,870,000
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK2B SPOT							0.00	0	0
Total For NBK2B							0.00	0	0
NBK3/ On 09/09/2019 Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,127,000
Total NBK3A SPOT						1,200,000,000,000.00		12,000,000	6,127,000
Total For NBK3A						1,200,000,000,000.00		12,000,000	6,127,000
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK4 SPOT							0.00	0	0
Total For NBK4							0.00	0	0
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK5B SPOT							0.00	0	0
Total For NBK5B							0.00	0	0
NBK6/ On 19/04/2015 Spot Bond			100.00000	100.00000		1,913,800,000,000.00		19,138,000	9,500,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK6A SPOT							1,913,800,000,000.00	19,138,000	9,500,000
Total For NBK6A							1,913,800,000,000.00	19,138,000	9,500,000
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK6B SPOT							0.00	0	0
Total For NBK6B							0.00	0	0
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK7B SPOT							0.00	0	0
Total For NBK7B							0.00	0	0
NBK8F On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8A SPOT							0.00	0	0
Total For NBK8A							0.00	0	0
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8B SPOT							0.00	0	0
Total For NBK8B							0.00	0	0
NBK9F On 23/03/2016 Spot Bond			100.00000	100.00000			2,064,800,000,000.00	20,648,000	9,536,000
Total NBK9A SPOT							2,064,800,000,000.00	20,648,000	9,536,000
Total For NBK9A							2,064,800,000,000.00	20,648,000	9,536,000
NBK9E On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK9B SPOT							0.00	0	0
Total For NBK9B							0.00	0	0
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK11 SPOT							0.00	0	0
Total For NBK11							0.00	0	0
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN17 SPOT							0.00	0	0
Total For NCLN17							0.00	0	0
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN19 SPOT							0.00	0	0
Total For NCLN19							0.00	0	0
NCLN On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN# 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
NCLN# 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
NCLN# 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
NCLN# 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
NCLN# On 29/01/2016 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 NCLN66 SPOT							0.00	0	0
Total For NCLN66							0.00	0	0
NCLN6 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
NCLN6 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN68 SPOT							0.00	0	0
Total For NCLN68							0.00	0	0
NCLN6 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN69 SPOT							0.00	0	0
Total For NCLN69							0.00	0	0
NCLN7 On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN70 SPOT							0.00	0	0
Total For NCLN70							0.00	0	0
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED10 SPOT							0.00	0	0
Total For NED10							0.00	0	0
NED11 On 17/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED11 SPOT							0.00	0	0
Total For NED11							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12A SPOT							0.00	0	0
Total For NED12A							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12B SPOT							0.00	0	0
Total For NED12B							0.00	0	0
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED6 SPOT							0.00	0	0
Total For NED6							0.00	0	0
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	12,217,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NED8 SPOT							900,000,000,000.00	9,000,000	12,217,000
Total For NED8							900,000,000,000.00	9,000,000	12,217,000
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	1,000,000
Total NEDH1A SPOT							0.00	0	1,000,000
Total For NEDH1A							0.00	0	1,000,000
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
NET42 On 17/05/2012 Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000
Total NET42 SPOT							2,000,000,000,000.00	20,000,000	10,000,000
Total For NET42							2,000,000,000,000.00	20,000,000	10,000,000
NET43 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
Total NET43 SPOT							0.00	0	5,000,000
Total For NET43							0.00	0	5,000,000
NILB1 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
NMP2 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQ1A On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1A14 SPOT							0.00	0	0
Total For NQ1A14							0.00	0	0
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
NQ1B On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B13 SPOT							0.00	0	0
Total For NQ1B13							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQ1C12 SPOT							0.00	0	0
Total For NQ1C12							0.00	0	0
NQ1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C13 SPOT							0.00	0	0
Total For NQ1C13							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 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B9 SPOT							0.00	0	0
Total For NQF1B9							0.00	0	0
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C9 SPOT							0.00	0	0
Total For NQF1C9							0.00	0	0
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D4 SPOT							0.00	0	0
Total For NQF1D4							0.00	0	0
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D5 SPOT							0.00	0	0
Total For NQF1D5							0.00	0	0
NQF1E On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0
Total NQF1D6 SPOT							0.00	0	0
Total For NQF1D6							0.00	0	0
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			6,000,000,000,000.00	60,000,000	30,000,000
Total NRA013 SPOT							6,000,000,000,000.00	60,000,000	30,000,000
Total For NRA013							6,000,000,000,000.00	60,000,000	30,000,000
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			23,160,000,000,000.00	231,600,000	115,800,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NRA014 SPOT							23,160,000,000,000.00	231,600,000	115,800,000
Total For NRA014							23,160,000,000,000.00	231,600,000	115,800,000
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			1,380,000,000,000.00	13,800,000	6,900,000
Total NRA018 SPOT							1,380,000,000,000.00	13,800,000	6,900,000
Total For NRA018							1,380,000,000,000.00	13,800,000	6,900,000
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA01U SPOT							0.00	0	0
Total For NRA01U							0.00	0	0
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			0.00	0	43,000
Total NRA022 SPOT							0.00	0	43,000
Total For NRA022							0.00	0	43,000
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			15,600,000,000,000.00	156,000,000	78,000,000
Total NRA023 SPOT							15,600,000,000,000.00	156,000,000	78,000,000
Total For NRA023							15,600,000,000,000.00	156,000,000	78,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			880,000,000,000.00	8,800,000	4,400,000
Total NRA028 SPOT							880,000,000,000.00	8,800,000	4,400,000
Total For NRA028							880,000,000,000.00	8,800,000	4,400,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC11 SPOT							0.00	0	0
Total For NTC11							0.00	0	0
NTC12 On 25/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC12 SPOT							0.00	0	0
Total For NTC12							0.00	0	0
NTC13 On 31/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC13 SPOT							0.00	0	0
Total For NTC13							0.00	0	0
OCT14 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
OCT14 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
OCT1E 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
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
OML01 On 27/10/2015 Spot Bond			100.00000	100.00000		58,000,000,000,000.00		580,000,000	209,688,000
Total OML01 SPOT						58,000,000,000,000.00		580,000,000	209,688,000
Total For OML01						58,000,000,000,000.00		580,000,000	209,688,000
OTCA1 On 31/07/2012 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 OTCA03 SPOT							0.00	0	0
Total For OTCA03							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA05 SPOT							0.00	0	0
Total For OTCA05							0.00	0	0
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA06 SPOT							0.00	0	0
Total For OTCA06							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA07 SPOT							0.00	0	0
Total For OTCA07							0.00	0	0
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA08 SPOT							0.00	0	0
Total For OTCA08							0.00	0	0
OTCA On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA10 SPOT							0.00	0	0
Total For OTCA10							0.00	0	0
OTCA On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA1U SPOT							0.00	0	0
Total For OTCA1U							0.00	0	0
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
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
PCF03 On 01/03/2016 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 PCF03U SPOT							0.00	0	0
Total For PCF03U							0.00	0	0
PNP04 On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP04 SPOT							0.00	0	0
Total For PNP04							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
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	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PR2B2B SPOT							0.00	0	0
Total For PR2B2B							0.00	0	0
PR2B4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B4D SPOT							0.00	0	0
Total For PR2B4D							0.00	0	0
PR2B5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B5E SPOT							0.00	0	0
Total For PR2B5E							0.00	0	0
PR2C1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1B SPOT							0.00	0	0
Total For PR2C1B							0.00	0	0
PR2C1 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
PR2C4 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
PR2D1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1B SPOT							0.00	0	0
Total For PR2D1B							0.00	0	0
PR2D1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1F SPOT							0.00	0	0
Total For PR2D1F							0.00	0	0
PR2D4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D4D SPOT							0.00	0	0
Total For PR2D4D							0.00	0	0
PRM1 On 15/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRM1A4 SPOT							0.00	0	0
Total For PRM1A4							0.00	0	0
PRP1 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRP1A3 SPOT							0.00	0	0
Total For PRP1A3							0.00	0	0
PRP1E On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1B3 SPOT							0.00	0	0
Total For PRP1B3							0.00	0	0
PRP1C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1C3 SPOT							0.00	0	0
Total For PRP1C3							0.00	0	0
PRP2/ On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP2A2 SPOT							0.00	0	0
Total For PRP2A2							0.00	0	0
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R009P SPOT							0.00	0	0
Total For R009P							0.00	0	0
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R010P SPOT							0.00	0	0
Total For R010P							0.00	0	0
R157 On 15/09/2015 Spot Bond			6.62500	6.66000		208,818,787,254,000.00	31,519,816,944	15,700,740,000	
Total R157 SPOT						208,818,787,254,000.00	31,519,816,944	15,700,740,000	
Total For R157						208,818,787,254,000.00	31,519,816,944	15,700,740,000	
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
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			8.25000	8.28500		210,537,050,773,500.00	25,519,642,518	9,552,851,659	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 SPOT							210,537,050,773,500.00	25,519,642,518	9,552,851,659
Total For R186							210,537,050,773,500.00	25,519,642,518	9,552,851,659
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			219.50421	219.49387		101,781,952,352,767.00	463,690,206	1,442,757,919	
Total R189 SPOT						101,781,952,352,767.00	463,690,206	1,442,757,919	
Total For R189						101,781,952,352,767.00	463,690,206	1,442,757,919	
R197 On 07/12/2023 Spot Bond			2.12000	2.12000		1,624,266,728,120.00	766,163,551	521,052,000	
Total R197 SPOT						1,624,266,728,120.00	766,163,551	521,052,000	
Total For R197						1,624,266,728,120.00	766,163,551	521,052,000	
R201 On 21/12/2014 Spot Bond			5.98500	6.01000		67,991,387,306,535.00	11,360,298,631	4,308,325,931	
Total R201 SPOT						67,991,387,306,535.00	11,360,298,631	4,308,325,931	
Total For R201						67,991,387,306,535.00	11,360,298,631	4,308,325,931	
R202 On 07/12/2033 Spot Bond			2.30000	2.30000		12,472,103,388,100.00	5,422,653,647	1,323,138,200	
Total R202 SPOT						12,472,103,388,100.00	5,422,653,647	1,323,138,200	
Total For R202						12,472,103,388,100.00	5,422,653,647	1,323,138,200	
R203 On 15/09/2017 Spot Bond			7.19500	7.23000		92,316,395,966,485.00	12,830,631,823	5,631,084,644	
Total R203 SPOT						92,316,395,966,485.00	12,830,631,823	5,631,084,644	
Total For R203						92,316,395,966,485.00	12,830,631,823	5,631,084,644	
R204 On 21/12/2018 Spot Bond			7.49500	7.52500		106,632,365,672,440.00	14,227,133,512	3,872,281,911	
Total R204 SPOT						106,632,365,672,440.00	14,227,133,512	3,872,281,911	
Total For R204						106,632,365,672,440.00	14,227,133,512	3,872,281,911	
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			5.87500	5.90000		108,713,467,500,000.00	18,504,420,000	3,955,204,000	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R206 SPOT							108,713,467,500,000.00	18,504,420,000	3,955,204,000
Total For R206							108,713,467,500,000.00	18,504,420,000	3,955,204,000
R207 On 15/01/2020 Spot Bond			7.74500	7.78000			162,552,803,520,000.00	20,988,096,000	10,795,807,000
Total R207 SPOT							162,552,803,520,000.00	20,988,096,000	10,795,807,000
Total For R207							162,552,803,520,000.00	20,988,096,000	10,795,807,000
R208 On 31/03/2021 Spot Bond			7.83000	7.86000			148,326,787,203,480.00	18,943,395,556	6,348,440,656
Total R208 SPOT							148,326,787,203,480.00	18,943,395,556	6,348,440,656
Total For R208							148,326,787,203,480.00	18,943,395,556	6,348,440,656
R209 On 31/03/2036 Spot Bond			8.73000	8.76500			215,788,698,720,000.00	24,718,064,000	14,295,913,000
Total R209 SPOT							215,788,698,720,000.00	24,718,064,000	14,295,913,000
Total For R209							215,788,698,720,000.00	24,718,064,000	14,295,913,000
R210 On 31/03/2028 Spot Bond			2.30000	2.30000			3,900,241,293,200.00	1,695,757,084	1,022,468,900
Total R210 SPOT							3,900,241,293,200.00	1,695,757,084	1,022,468,900
Total For R210							3,900,241,293,200.00	1,695,757,084	1,022,468,900
R211 On 31/01/2017 Spot Bond			0.82000	0.82000			3,281,087,903,020.00	4,001,326,711	1,475,000,000
Total R211 SPOT							3,281,087,903,020.00	4,001,326,711	1,475,000,000
Total For R211							3,281,087,903,020.00	4,001,326,711	1,475,000,000
R212 On 31/01/2022 Spot Bond			2.08000	2.08000			5,400,034,390,400.00	2,596,170,380	1,101,383,700
Total R212 SPOT							5,400,034,390,400.00	2,596,170,380	1,101,383,700
Total For R212							5,400,034,390,400.00	2,596,170,380	1,101,383,700
R213 On 28/02/2031 Spot Bond			8.66000	8.71000			46,782,714,883,520.00	5,402,161,072	2,418,558,000
Total R213 SPOT							46,782,714,883,520.00	5,402,161,072	2,418,558,000
Total For R213							46,782,714,883,520.00	5,402,161,072	2,418,558,000
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			63,977,569,500,000.00	9,842,703,000	3,340,130,000
Total R214 SPOT							63,977,569,500,000.00	9,842,703,000	3,340,130,000
Total For R214							63,977,569,500,000.00	9,842,703,000	3,340,130,000
R221C On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R221C SPOT							0.00	0	0
Total For R221C							0.00	0	0
R222C On 15/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R352C SPOT							0.00	0	0
Total For R352C							0.00	0	0
RCSB 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
RCSB 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
RCSB On 15/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB03 SPOT							0.00	0	0
Total For RCSB03							0.00	0	0
RCSC 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
RCSC On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC06 SPOT							0.00	0	0
Total For RCSC06							0.00	0	0
RCSC On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC07 SPOT							0.00	0	0
Total For RCSC07							0.00	0	0
RDFC On 06/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RDFC02 SPOT							0.00	0	0
Total For RDFC02							0.00	0	0
RES0 On 17/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES05 SPOT							0.00	0	0
Total For RES05							0.00	0	0
RES0 On 18/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES06 SPOT							0.00	0	0
Total For RES06							0.00	0	0
RES0 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RES08 SPOT							0.00	0	0
Total For RES08							0.00	0	0
RESB0 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
RMBI0 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
RP004 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP004 SPOT							0.00	0	0
Total For RP004							0.00	0	0
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
RPG02 On 25/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG01U SPOT							0.00	0	0
Total For RPG01U							0.00	0	0
RPG03 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG02 SPOT							0.00	0	0
Total For RPG02							0.00	0	0
RPP01 On 31/08/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP01U SPOT							0.00	0	0
Total For RPP01U							0.00	0	0
RPP02 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPP02U SPOT							0.00	0	0
Total For RPP02U							0.00	0	0
RPP03 On 10/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP03U SPOT							0.00	0	0
Total For RPP03U							0.00	0	0
RPP04 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP04U SPOT							0.00	0	0
Total For RPP04U							0.00	0	0
RPP05 On 21/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP05U SPOT							0.00	0	0
Total For RPP05U							0.00	0	0
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW02 SPOT							0.00	0	0
Total For RW02							0.00	0	0
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW21 SPOT							0.00	0	0
Total For RW21							0.00	0	0
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBC2 SPOT							0.00	0	0
Total For SBC2							0.00	0	0
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK10 SPOT							0.00	0	0
Total For SBK10							0.00	0	0
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			6,760,000,000,000.00	67,600,000	33,800,000
Total SBK12 SPOT							6,760,000,000,000.00	67,600,000	33,800,000
Total For SBK12							6,760,000,000,000.00	67,600,000	33,800,000
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK13 SPOT							0.00	0	0
Total For SBK13							0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.00000	8.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK14 SPOT							0.00	0	0
Total For SBK14							0.00	0	0
SBK15 On 23/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK15 SPOT							0.00	0	0
Total For SBK15							0.00	0	0
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			4,100,000,000,000.00	41,000,000	19,960,000
Total SBK7 SPOT							4,100,000,000,000.00	41,000,000	19,960,000
Total For SBK7							4,100,000,000,000.00	41,000,000	19,960,000
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	2,176,000
Total SBK8 SPOT							500,000,000,000.00	5,000,000	2,176,000
Total For SBK8							500,000,000,000.00	5,000,000	2,176,000
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,474,000
Total SBK9 SPOT							1,400,000,000,000.00	14,000,000	7,474,000
Total For SBK9							1,400,000,000,000.00	14,000,000	7,474,000
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			0.00	0	0
Total SBK11 SPOT							0.00	0	0
Total For SBK11							0.00	0	0
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN18 SPOT							0.00	0	0
Total For SBN18							0.00	0	0
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
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	50,000
Total SBN27 SPOT							0.00	0	50,000
Total For SBN27							0.00	0	50,000
SBN29 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN29 SPOT							0.00	0	0
Total For SBN29							0.00	0	0
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN31 SPOT							0.00	0	0
Total For SBN31							0.00	0	0
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN32 SPOT							0.00	0	0
Total For SBN32							0.00	0	0
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN33 SPOT							0.00	0	0
Total For SBN33							0.00	0	0
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN34 SPOT							0.00	0	0
Total For SBN34							0.00	0	0
SBN35 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN35 SPOT							0.00	0	0
Total For SBN35							0.00	0	0
SBN36 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN36 SPOT							0.00	0	0
Total For SBN36							0.00	0	0
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN42 SPOT							0.00	0	0
Total For SBN42							0.00	0	0
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN45 SPOT							0.00	0	0
Total For SBN45							0.00	0	0
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
SBN50 On 23/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN50 SPOT							0.00	0	0
Total For SBN50							0.00	0	0
SBN51 On 03/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN51 SPOT							0.00	0	0
Total For SBN51							0.00	0	0
SBN52 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN52 SPOT							0.00	0	0
Total For SBN52							0.00	0	0
SBR00 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		66,000,000,000.00	660,000	660,000	660,000
Total SBS13 SPOT						66,000,000,000.00	660,000	660,000	660,000
Total For SBS13						66,000,000,000.00	660,000	660,000	660,000
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000		0.00	0	0	0
Total SBS14 SPOT						0.00	0	0	0
Total For SBS14						0.00	0	0	0
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000		1,400,000,000,000.00	14,000,000	7,000,000	7,000,000
Total SBS15 SPOT						1,400,000,000,000.00	14,000,000	7,000,000	7,000,000
Total For SBS15						1,400,000,000,000.00	14,000,000	7,000,000	7,000,000
SBS16 On 22/09/2018 Spot Bond			100.00000	100.00000		0.00	0	0	0
Total SBS16 SPOT						0.00	0	0	0
Total For SBS16						0.00	0	0	0
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000		0.00	0	0	0
Total SBS19 SPOT						0.00	0	0	0
Total For SBS19						0.00	0	0	0
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000		0.00	0	0	0
Total SBS3 SPOT						0.00	0	0	0
Total For SBS3						0.00	0	0	0
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000		0.00	0	49,000	49,000
Total SBS4 SPOT						0.00	0	49,000	49,000
Total For SBS4						0.00	0	49,000	49,000
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000		0.00	0	400,000	400,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS7 SPOT							0.00	0	400,000
Total For SBS7							0.00	0	400,000
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	2,955,000
Total SBS9 SPOT							600,000,000,000.00	6,000,000	2,955,000
Total For SBS9							600,000,000,000.00	6,000,000	2,955,000
SBSI1 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI10 SPOT							0.00	0	0
Total For SBSI10							0.00	0	0
SBSI1 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI11 SPOT							0.00	0	0
Total For SBSI11							0.00	0	0
SBSI1 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI12 SPOT							0.00	0	0
Total For SBSI12							0.00	0	0
SCM1 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM107 SPOT							0.00	0	0
Total For SCM107							0.00	0	0
SCM2 On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM220 SPOT							0.00	0	0
Total For SCM220							0.00	0	0
SCM2 On 19/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM222 SPOT							0.00	0	0
Total For SCM222							0.00	0	0
SCM2 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM223 SPOT							0.00	0	0
Total For SCM223							0.00	0	0
SCM2 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM224 SPOT							0.00	0	0
Total For SCM224							0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHF01 SPOT							0.00	0	0
Total For SHF01							0.00	0	0
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SHI02 SPOT							0.00	0	0
Total For SHI02							0.00	0	0
SHS01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SHS01 SPOT							0.00	0	0
Total For SHS01							0.00	0	0
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000		4,875,419,200,000.00		48,754,192	29,377,096
Total SLI1 SPOT						4,875,419,200,000.00		48,754,192	29,377,096
Total For SLI1						4,875,419,200,000.00		48,754,192	29,377,096
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000		1,700,000,000,000.00		17,000,000	8,500,000
Total SLI2 SPOT						1,700,000,000,000.00		17,000,000	8,500,000
Total For SLI2						1,700,000,000,000.00		17,000,000	8,500,000
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF1 SPOT							0.00	0	0
Total For SMF1							0.00	0	0
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF3 SPOT							0.00	0	0
Total For SMF3							0.00	0	0
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000		6,000,000,000,000.00		60,000,000	10,000,000
Total SNT01 SPOT						6,000,000,000,000.00		60,000,000	10,000,000
Total For SNT01						6,000,000,000,000.00		60,000,000	10,000,000
SPDA1 On 21/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA1 SPOT							0.00	0	0
Total For SPDA1							0.00	0	0
SPDA2 On 21/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA2 SPOT							0.00	0	0
Total For SPDA2							0.00	0	0
SSA01 On 28/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSA01 SPOT							0.00	0	0
Total For SSA01							0.00	0	0
SSN0C On 01/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSN001 SPOT							0.00	0	0
Total For SSN001							0.00	0	0
SYN83 On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN833 SPOT							0.00	0	0
Total For SYN833							0.00	0	0
SYN86 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN860 SPOT							0.00	0	0
Total For SYN860							0.00	0	0
SYN8E On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN882 SPOT							0.00	0	0
Total For SYN882							0.00	0	0
SYN8E On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN884 SPOT							0.00	0	0
Total For SYN884							0.00	0	0
SYN8E On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN885 SPOT							0.00	0	0
Total For SYN885							0.00	0	0
SYN8E On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN886 SPOT							0.00	0	0
Total For SYN886							0.00	0	0
SYN8E On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN888 SPOT							0.00	0	0
Total For SYN888							0.00	0	0
SYN8E On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN889 SPOT							0.00	0	0
Total For SYN889							0.00	0	0
SYN8E On 20/04/2012 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 SYN890 SPOT							0.00	0	0
Total For SYN890							0.00	0	0
SYN8ϵ On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN891 SPOT							0.00	0	0
Total For SYN891							0.00	0	0
SYN8ϵ On 05/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN892 SPOT							0.00	0	0
Total For SYN892							0.00	0	0
SYN8ϵ On 11/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN893 SPOT							0.00	0	0
Total For SYN893							0.00	0	0
SYN8ϵ On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN894 SPOT							0.00	0	0
Total For SYN894							0.00	0	0
SYN8ϵ On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN895 SPOT							0.00	0	0
Total For SYN895							0.00	0	0
SYN8ϵ On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN896 SPOT							0.00	0	0
Total For SYN896							0.00	0	0
SYN8ϵ On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN897 SPOT							0.00	0	0
Total For SYN897							0.00	0	0
SYN8ϵ On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN898 SPOT							0.00	0	0
Total For SYN898							0.00	0	0
SYN8ϵ On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN899 SPOT							0.00	0	0
Total For SYN899							0.00	0	0
SYN9ϵ On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SYN900 SPOT							0.00	0	0
Total For SYN900							0.00	0	0
SYN9C On 23/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN901 SPOT							0.00	0	0
Total For SYN901							0.00	0	0
SYN9C On 25/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN902 SPOT							0.00	0	0
Total For SYN902							0.00	0	0
SYN9C On 19/04/2012 Spot Bond			100.00000	100.00000		10,100,000,000,000.00		101,000,000	101,000,000
Total SYN903 SPOT						10,100,000,000,000.00		101,000,000	101,000,000
Total For SYN903						10,100,000,000,000.00		101,000,000	101,000,000
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	500,000,000
Total T018 SPOT							0.00	0	500,000,000
Total For T018							0.00	0	500,000,000
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	2,175,300
Total TFS06 SPOT							0.00	0	2,175,300
Total For TFS06							0.00	0	2,175,300
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TFS77 SPOT							0.00	0	0
Total For TFS77							0.00	0	0
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS78 SPOT							0.00	0	0
Total For TFS78							0.00	0	0
TFS83 On 28/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS83 SPOT							0.00	0	0
Total For TFS83							0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.00000	8.00000			0.00	0	0
Total TFS84 SPOT							0.00	0	0
Total For TFS84							0.00	0	0
TFS89 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS89 SPOT							0.00	0	0
Total For TFS89							0.00	0	0
TFS90 On 05/03/2013 Spot Bond			6.27000	6.27000			0.00	0	0
Total TFS90 SPOT							0.00	0	0
Total For TFS90							0.00	0	0
TFS91 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS91 SPOT							0.00	0	0
Total For TFS91							0.00	0	0
TFS92 On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS92 SPOT							0.00	0	0
Total For TFS92							0.00	0	0
TFS93 On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS93 SPOT							0.00	0	0
Total For TFS93							0.00	0	0
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			5,050,548,000,000.00	50,505,480	25,252,740
Total TH7A2A SPOT							5,050,548,000,000.00	50,505,480	25,252,740
Total For TH7A2A							5,050,548,000,000.00	50,505,480	25,252,740
TH9A1 On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	560,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH9A10 SPOT							0.00	0	560,000,000
Total For TH9A10							0.00	0	560,000,000
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7A1 SPOT							0.00	0	0
Total For THE7A1							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7A3 SPOT							0.00	0	0
Total For THE7A3							0.00	0	0
THE7E On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7B SPOT							0.00	0	0
Total For THE7B							0.00	0	0
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7C SPOT							0.00	0	0
Total For THE7C							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A1 SPOT							0.00	0	0
Total For THE8A1							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A2 SPOT							0.00	0	0
Total For THE8A2							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A3 SPOT							0.00	0	0
Total For THE8A3							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8B1 SPOT							0.00	0	0
Total For THE8B1							0.00	0	0
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8C1 SPOT							0.00	0	0
Total For THE8C1							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE8D1 SPOT							0.00	0	0
Total For THE8D1							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A1 SPOT							0.00	0	0
Total For THE9A1							0.00	0	0
THE9A On 18/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A2 SPOT							0.00	0	0
Total For THE9A2							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A3 SPOT							0.00	0	0
Total For THE9A3							0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A5 SPOT							0.00	0	0
Total For THE9A5							0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A6 SPOT							0.00	0	0
Total For THE9A6							0.00	0	0
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A7 SPOT							0.00	0	0
Total For THE9A7							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000		20,000,000,000,000.00		200,000,000	290,000,000
Total THE9A8 SPOT						20,000,000,000,000.00		200,000,000	290,000,000
Total For THE9A8						20,000,000,000,000.00		200,000,000	290,000,000
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	120,000,000
Total THE9A9 SPOT							0.00	0	120,000,000
Total For THE9A9							0.00	0	120,000,000
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B1 SPOT							0.00	0	0
Total For THE9B1							0.00	0	0
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9B2 SPOT							0.00	0	0
Total For THE9B2							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	46,000,000
Total THE9B3 SPOT							0.00	0	46,000,000
Total For THE9B3							0.00	0	46,000,000
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9C1 SPOT							0.00	0	0
Total For THE9C1							0.00	0	0
THE9C On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9C2 SPOT							0.00	0	0
Total For THE9C2							0.00	0	0
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000	20,000,000	56,000,000
Total THE9C3 SPOT						2,000,000,000,000.00	20,000,000	20,000,000	56,000,000
Total For THE9C3						2,000,000,000,000.00	20,000,000	20,000,000	56,000,000
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D1 SPOT							0.00	0	0
Total For THE9D1							0.00	0	0
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D2 SPOT							0.00	0	0
Total For THE9D2							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	13,000,000
Total THE9D3 SPOT							0.00	0	13,000,000
Total For THE9D3							0.00	0	13,000,000
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		600,000,000,000.00	6,000,000	6,000,000	3,172,000
Total TL15 SPOT						600,000,000,000.00	6,000,000	6,000,000	3,172,000
Total For TL15						600,000,000,000.00	6,000,000	6,000,000	3,172,000
TL20 On 22/02/2020 Spot Bond			6.00000	6.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT							0.00	0	0
Total For TL20							0.00	0	0
TN17 On 14/11/2017 Spot Bond			100.00000	100.00000			203,465,500,000,000.00	2,034,655,000	1,019,951,000
Total TN17 SPOT							203,465,500,000,000.00	2,034,655,000	1,019,951,000
Total For TN17							203,465,500,000,000.00	2,034,655,000	1,019,951,000
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			78,240,000,000,000.00	782,400,000	286,550,000
Total TN20 SPOT							78,240,000,000,000.00	782,400,000	286,550,000
Total For TN20							78,240,000,000,000.00	782,400,000	286,550,000
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			15,600,000,000,000.00	156,000,000	600,000,000
Total TN23 SPOT							15,600,000,000,000.00	156,000,000	600,000,000
Total For TN23							15,600,000,000,000.00	156,000,000	600,000,000
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			53,400,000,000,000.00	534,000,000	136,000,000
Total TN25 SPOT							53,400,000,000,000.00	534,000,000	136,000,000
Total For TN25							53,400,000,000,000.00	534,000,000	136,000,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	19,497,000
Total TN27 SPOT							3,000,000,000,000.00	30,000,000	19,497,000
Total For TN27							3,000,000,000,000.00	30,000,000	19,497,000
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 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 02/09/2012 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 TSP121 SPOT							0.00	0	0
Total For TSP121							0.00	0	0
TSP12 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP124 SPOT							0.00	0	0
Total For TSP124							0.00	0	0
TSP12 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP125 SPOT							0.00	0	0
Total For TSP125							0.00	0	0
TSP12 On 04/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP126 SPOT							0.00	0	0
Total For TSP126							0.00	0	0
TSP12 On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP127 SPOT							0.00	0	0
Total For TSP127							0.00	0	0
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	1,285,900
Total UG21 SPOT							0.00	0	1,285,900
Total For UG21							0.00	0	1,285,900
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
Total UTR02 SPOT							0.00	0	1,000,000
Total For UTR02							0.00	0	1,000,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOD0: On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOD002 SPOT							0.00	0	0
Total For VOD002							0.00	0	0
VOD0: On 28/05/2012 Spot Bond			100.00000	100.00000			137,800,000,000,000.00	1,378,000,000	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VOD003 SPOT							137,800,000,000,000.00	1,378,000,000	1,500,000,000
Total For VOD003							137,800,000,000,000.00	1,378,000,000	1,500,000,000
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			9,600,000,000,000.00	96,000,000	47,035,000
Total WS04 SPOT							9,600,000,000,000.00	96,000,000	47,035,000
Total For WS04							9,600,000,000,000.00	96,000,000	47,035,000
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			11,000,000,000,000.00	110,000,000	125,000,000
Total WS05 SPOT							11,000,000,000,000.00	110,000,000	125,000,000
Total For WS05							11,000,000,000,000.00	110,000,000	125,000,000
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			2,800,000,000,000.00	28,000,000	14,000,000
Total WSP1 SPOT							2,800,000,000,000.00	28,000,000	14,000,000
Total For WSP1							2,800,000,000,000.00	28,000,000	14,000,000
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			6,600,000,000,000.00	66,000,000	33,000,000
Total WSP2 SPOT							6,600,000,000,000.00	66,000,000	33,000,000
Total For WSP2							6,600,000,000,000.00	66,000,000	33,000,000
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			10,800,000,000,000.00	108,000,000	27,000,000
Total WSP5 SPOT							10,800,000,000,000.00	108,000,000	27,000,000
Total For WSP5							10,800,000,000,000.00	108,000,000	27,000,000
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z006 SPOT							0.00	0	0
Total For Z006							0.00	0	0
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Z009 SPOT							0.00	0	0
Total For Z009							0.00	0	0
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z014 SPOT							0.00	0	0
Total For Z014							0.00	0	0
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z018 SPOT							0.00	0	0
Total For Z018							0.00	0	0
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z019 SPOT							0.00	0	0
Total For Z019							0.00	0	0
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z020 SPOT							0.00	0	0
Total For Z020							0.00	0	0
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z025 SPOT							0.00	0	0
Total For Z025							0.00	0	0
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	75,000,000
Total Z071 SPOT							0.00	0	75,000,000
Total For Z071							0.00	0	75,000,000
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z083 SPOT							0.00	0	0
Total For Z083							0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA021 SPOT							0.00	0	0
Total For ZA021							0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA029 SPOT							0.00	0	0
Total For ZA029							0.00	0	0
Total for SPOT							2,777,912,949,705,570.00	223,063,825,340	98,316,201,867

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :							2,777,912,949,705,570.00	223,063,825,340	98,316,201,867
Total Futures							2,777,912,982,117,070.00	223,063,825,605	98,316,555,590
Total Options							0.00	0	46,588
Grand Total:							2,777,912,982,117,070.00	223,063,825,605	98,316,602,178