



Interest Rates Daily MTM Report

Daily summary for: 14/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CA On 19/09/2011 Can-Do Future			0.02960	0.02640			0.00	0	22,388
Total CF CANDO CAAD Future							0.00	0	22,388
Total For CF CANDO CAAD							0.00	0	22,388
CF CA On 19/09/2011 Can-Do Future			0.11270	0.11810			0.00	0	21,898
Total CF CANDO CAAE Future							0.00	0	21,898
Total For CF CANDO CAAE							0.00	0	21,898
Total for Can-Do Future							0.00	0	44,286
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES18 Future							0.00	0	0
Total For ES18							0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES23 Future							0.00	0	0
Total For ES23							0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES26 Future							0.00	0	0
Total For ES26							0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES33 Future							0.00	0	0
Total For ES33							0.00	0	0
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R155 Future							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157 Future							0.00	0	0
Total For R157							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R201 Future							0.00	0	0
Total For R157/R201							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R206 Future							0.00	0	0
Total For R157/R206							0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186 Future							0.00	0	0
Total For R186							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R157 Future							0.00	0	0
Total For R186/R157							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R207 Future							0.00	0	0
Total For R186/R207							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R208 Future							0.00	0	0
Total For R186/R208							0.00	0	0
R189 On 01/04/2013 Price Contribution			100.00000	100.00000			0.00	0	0
Total R189 Future							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total R197 Future							0.00	0	0
Total For R197							0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For R213/R186							0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214 Future							0.00	0	0
Total For R214							0.00	0	0
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future							0.00	0	0
Total For R214/R209							0.00	0	0
Total for Price Contribution							0.00	0	0
R157 On 04/08/2011 Bond Future			7.56500	7.55900		3.50	0.00	0	7,196
R157 On 03/11/2011 Bond Future			7.68500	7.67700		3.50	0.00	0	3,358
R157 On 02/02/2012 Bond Future			7.81900	7.81100		3.75	0.00	0	0
R157 On 03/05/2012 Bond Future			7.97000	7.96200		3.75	0.00	0	0
Total R157 Future							0.00	0	10,554
R157 On 04/08/2011 Bond Future	7.50	Call		556.00000	539,000	3.50	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Put		787.00000	793,000	3.50	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		649.00000	631,000	3.51	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		684.00000	690,000	3.51	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		471.00000	456,000	3.49	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		898.00000	906,000	3.49	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		1,590.00000	1,605,000	3.43	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		177.00000	168,000	3.43	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		592.00000	596,000	3.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		752.00000	733,000	3.53	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,247.00000	1,224,000	3.58	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		310.00000	310,000	3.58	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		2,533.00000	2,509,000	3.70	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		61.00000	61,000	3.70	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		2,433.00000	2,407,000	3.65	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		355.00000	358,000	3.65	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,576.00000	2,550,000	3.67	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		319.00000	322,000	3.67	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		2,293.00000	2,267,000	3.64	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		394.00000	398,000	3.64	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,983.00000	2,960,000	3.98	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		654.00000	659,000	3.98	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		3,109.00000	3,086,000	4.00	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		614.00000	618,000	4.00	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,858.00000	2,836,000	3.96	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		696.00000	702,000	3.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.25	Call		2,187.00000	2,169,000	3.83	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		1,275.00000	1,283,000	3.83	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		2,286.00000	2,268,000	3.84	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		1,217.00000	1,224,000	3.84	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		2,090.00000	2,073,000	3.81	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		1,336.00000	1,344,000	3.81	0.00	0	0
Total R157 Option										0.00	0	4,520
Total For R157										0.00	0	15,074
R186	On	04/08/2011	Bond Future			8.58300	8.56600		10.00	2,352,125.00	20	11,137
R186	On	03/11/2011	Bond Future			8.66000	8.64100		10.75	0.00	0	13,789
R186	On	02/02/2012	Bond Future			8.73700	8.71800		11.25	0.00	0	2,500
R186	On	03/05/2012	Bond Future			8.81900	8.79900		12.00	0.00	0	0
Total R186 Future										2,352,125.00	20	27,426
R186	On	04/08/2011	Bond Future	8.25	Call		651.00000	598,000	9.87	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		3,694.00000	3,802,000	9.87	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		781.00000	721,000	9.89	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		3,335.00000	3,436,000	9.89	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		537.00000	491,000	9.84	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,072.00000	4,187,000	9.84	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		2,997.00000	3,090,000	9.92	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		929.00000	862,000	9.92	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		1,228.00000	1,274,000	10.13	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,484.00000	2,370,000	10.13	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		4,101.00000	3,962,000	10.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		553.00000	574,000	10.29	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		10,058.00000	9,898,000	10.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	9.70	Put		24.00000	25,000	10.83	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		5,157.00000	5,030,000	11.11	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		1,893.00000	1,942,000	11.11	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,457.00000	5,326,000	11.15	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		1,749.00000	1,795,000	11.15	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,866.00000	4,741,000	11.07	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		2,049.00000	2,100,000	11.07	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		2,770.00000	2,836,000	10.93	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		3,775.00000	3,665,000	10.93	0.00	0	5,600
R186	On	02/02/2012	Bond Future	9.00	Call		5,575.00000	5,460,000	11.43	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		3,046.00000	3,104,000	11.43	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,845.00000	5,728,000	11.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		2,876.00000	2,932,000	11.47	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		5,310.00000	5,198,000	11.39	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		3,223.00000	3,284,000	11.39	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		6,298.00000	6,187,000	12.19	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		4,521.00000	4,588,000	12.19	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		6,548.00000	6,435,000	12.23	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		4,335.00000	4,400,000	12.23	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		6,052.00000	5,944,000	12.15	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		4,713.00000	4,784,000	12.15	0.00	0	0
Total R186 Option										0.00	0	7,200
Total For R186										2,352,125.00	20	34,626
R189	On	04/08/2011	Bond Future			214.01014	213.83108			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Call		1,831.00000	2,010,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Call		1,781.00000	1,960,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Call		1,881.00000	2,060,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	04/08/2011	Bond Future			235.70258	235.48071			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Call		3,981.00000	4,203,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Call		3,931.00000	4,153,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Call		4,031.00000	4,253,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	04/08/2011	Bond Future			7.17500	7.16800		2.75	0.00	0	171
R201	On	03/11/2011	Bond Future			7.27400	7.26600		3.00	0.00	0	695
R201	On	02/02/2012	Bond Future			7.38300	7.37400		3.00	0.00	0	0
R201	On	03/05/2012	Bond Future			7.51400	7.50500		3.00	0.00	0	0
Total R201 Future										0.00	0	866
R201	On	04/08/2011	Bond Future	7.25	Call		573.00000	556,000	2.75	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		325.00000	329,000	2.75	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		669.00000	651,000	2.77	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		270.00000	273,000	2.77	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		487.00000	471,000	2.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.20	Put		390.00000	395,000	2.74	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		2,244.00000	2,224,000	3.26	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		202.00000	205,000	3.26	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		2,361.00000	2,340,000	3.27	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		182.00000	183,000	3.27	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		2,127.00000	2,107,000	3.23	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		223.00000	225,000	3.23	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,554.00000	2,534,000	3.26	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		306.00000	310,000	3.26	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,661.00000	2,641,000	3.29	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		287.00000	290,000	3.29	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,452.00000	2,432,000	3.25	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		331.00000	334,000	3.25	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		1,535.00000	1,521,000	3.07	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		953.00000	961,000	3.07	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		1,608.00000	1,594,000	3.08	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		908.00000	915,000	3.08	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		1,463.00000	1,449,000	3.05	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		999.00000	1,007,000	3.05	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	866
R202	On	04/08/2011	Bond Future			175.92387	0.06000			0.00	0	0
R202	On	03/11/2011	Bond Future			178.53689	0.00500			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	Call		26,255.00000	174,924,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	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
R202	On	04/08/2011	Bond Future	1.05	Call		27,515.00000	174,874,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Call		24,983.00000	174,974,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Call		14,426.00000	178,037,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Call		15,803.00000	177,987,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Call		13,034.00000	178,087,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	0
R203	On	04/08/2011	Bond Future			8.11500	8.10400		5.25	0.00	0	824
R203	On	03/11/2011	Bond Future			8.22400	8.21200		5.75	0.00	0	1,630
R203	On	02/02/2012	Bond Future			8.34200	8.32900		6.00	0.00	0	0
R203	On	03/05/2012	Bond Future			8.46900	8.45500		6.00	0.00	0	0
Total R203 Future										0.00	0	2,454
R203	On	04/08/2011	Bond Future	8.00	Call		600.00000	571,000	5.25	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,097.00000	1,120,000	5.25	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		704.00000	673,000	5.27	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		961.00000	983,000	5.27	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		506.00000	480,000	5.23	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,242.00000	1,269,000	5.23	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		2,221.00000	2,181,000	5.87	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		912.00000	927,000	5.87	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,371.00000	2,329,000	5.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		837.00000	850,000	5.89	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		2,075.00000	2,036,000	5.84	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		992.00000	1,008,000	5.84	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		3,075.00000	3,034,000	6.23	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		1,245.00000	1,261,000	6.23	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		3,219.00000	3,177,000	6.25	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		1,174.00000	1,189,000	6.25	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,934.00000	2,893,000	6.21	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		1,319.00000	1,335,000	6.21	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		2,966.00000	2,928,000	6.12	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		1,732.00000	1,753,000	6.12	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		3,095.00000	3,056,000	6.14	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		1,654.00000	1,674,000	6.14	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		2,840.00000	2,802,000	6.10	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		1,814.00000	1,835,000	6.10	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,454
R204	On	04/08/2011	Bond Future			8.29700	8.27500		6.25	0.00	0	70
R204	On	03/11/2011	Bond Future			8.39900	8.37500		6.75	0.00	0	2,133
R204	On	02/02/2012	Bond Future			8.50500	8.48000		6.75	0.00	0	0
R204	On	03/05/2012	Bond Future			8.62000	8.59500		7.25	0.00	0	0
Total R204 Future										0.00	0	2,203
R204	On	04/08/2011	Bond Future	8.00	Call		367.00000	330,000	6.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		1,862.00000	1,943,000	6.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		446.00000	403,000	6.17	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		1,667.00000	1,742,000	6.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Call		300.00000	267,000	6.14	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,069.00000	2,155,000	6.14	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,883.00000	2,793,000	7.00	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		951.00000	986,000	7.00	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		3,059.00000	2,967,000	7.03	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		873.00000	906,000	7.03	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,711.00000	2,624,000	6.98	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,034.00000	1,072,000	6.98	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,743.00000	3,652,000	7.14	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		1,161.00000	1,196,000	7.14	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,915.00000	3,823,000	7.16	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		1,089.00000	1,124,000	7.16	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,574.00000	3,485,000	7.11	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		1,237.00000	1,274,000	7.11	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		3,162.00000	3,090,000	7.38	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		2,409.00000	2,459,000	7.38	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		3,301.00000	3,227,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		2,307.00000	2,355,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		3,025.00000	2,955,000	7.35	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		2,514.00000	2,566,000	7.35	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,203
R206	On	04/08/2011	Bond Future			6.97100	6.96500		2.25	0.00	0	9,866
R206	On	03/11/2011	Bond Future			7.07500	7.06800		2.25	0.00	0	0
R206	On	02/02/2012	Bond Future			7.19900	7.19000		2.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			7.37000	7.36000		2.00	0.00	0	0
Total R206 Future										0.00	0	9,866
R206	On	04/08/2011	Bond Future	7.00	Call		385.00000	374,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		307.00000	310,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		449.00000	438,000	2.27	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		261.00000	263,000	2.27	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		327.00000	317,000	2.24	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		360.00000	364,000	2.24	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,521.00000	1,509,000	2.43	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		165.00000	167,000	2.43	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,603.00000	1,590,000	2.44	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		149.00000	150,000	2.44	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,439.00000	1,427,000	2.41	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		182.00000	184,000	2.41	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,694.00000	1,680,000	2.42	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		261.00000	263,000	2.42	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,765.00000	1,751,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		244.00000	246,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,625.00000	1,611,000	2.41	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		280.00000	282,000	2.41	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		901.00000	891,000	2.04	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		682.00000	688,000	2.04	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		947.00000	937,000	2.05	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		650.00000	656,000	2.05	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		856.00000	847,000	2.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.45	Put		715.00000	722,000	2.03	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	9,866
R207	On	04/08/2011	Bond Future			8.38400	8.35200		7.00	0.00	0	5,725
R207	On	03/11/2011	Bond Future			8.47600	8.44200		7.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.57200	8.53700		7.75	0.00	0	0
R207	On	03/05/2012	Bond Future			8.67800	8.64200		8.25	0.00	0	0
Total R207 Future										0.00	0	6,325
R207	On	04/08/2011	Bond Future	8.25	Call		728.00000	646,000	7.00	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		1,313.00000	1,414,000	7.00	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		853.00000	763,000	7.03	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		1,151.00000	1,243,000	7.03	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		615.00000	542,000	6.98	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		1,489.00000	1,599,000	6.98	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,861.00000	2,734,000	8.03	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		1,166.00000	1,228,000	8.03	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		3,042.00000	2,910,000	8.06	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		1,075.00000	1,132,000	8.06	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,680.00000	2,556,000	7.97	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		1,257.00000	1,322,000	7.97	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,792.00000	3,661,000	8.03	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		1,326.00000	1,385,000	8.03	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,972.00000	3,838,000	8.06	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		1,245.00000	1,300,000	8.06	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,616.00000	3,488,000	8.00	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		1,413.00000	1,474,000	8.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.75	Call		3,272.00000	3,165,000	8.40	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		2,706.00000	2,788,000	8.40	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		3,418.00000	3,309,000	8.43	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		2,591.00000	2,671,000	8.43	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		3,128.00000	3,024,000	8.37	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		2,823.00000	2,909,000	8.37	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	6,325
R208	On	04/08/2011	Bond Future			8.39400	8.37600		8.00	0.00	0	1,361
R208	On	03/11/2011	Bond Future			8.47800	8.46000		8.50	0.00	0	5,998
R208	On	02/02/2012	Bond Future			8.56500	8.54600		8.75	0.00	0	0
R208	On	03/05/2012	Bond Future			8.65800	8.63800		9.25	0.00	0	0
Total R208 Future										0.00	0	7,359
R208	On	04/08/2011	Bond Future	8.25	Call		768.00000	715,000	8.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		1,538.00000	1,594,000	8.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		897.00000	839,000	8.03	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		1,360.00000	1,411,000	8.03	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		652.00000	605,000	7.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		1,729.00000	1,792,000	7.97	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,897.00000	2,822,000	8.69	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		1,196.00000	1,228,000	8.69	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		3,089.00000	3,012,000	8.72	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		1,099.00000	1,129,000	8.72	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,710.00000	2,638,000	8.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		1,299.00000	1,334,000	8.65	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		4,110.00000	4,032,000	9.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.00	Put		1,525.00000	1,557,000	9.12	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		4,300.00000	4,220,000	9.16	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		1,436.00000	1,466,000	9.16	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,923.00000	3,846,000	9.08	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		1,618.00000	1,651,000	9.08	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		4,308.00000	4,234,000	9.64	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		2,288.00000	2,327,000	9.64	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		4,482.00000	4,406,000	9.68	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		2,187.00000	2,225,000	9.68	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		4,137.00000	4,064,000	9.60	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		2,392.00000	2,433,000	9.60	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	7,359
R209	On	04/08/2011	Bond Future			8.76600	8.74300		13.00	0.00	0	0
R209	On	03/11/2011	Bond Future			8.82800	8.80400		14.25	0.00	0	1,318
R209	On	02/02/2012	Bond Future			8.89000	8.86500		14.75	0.00	0	0
R209	On	03/05/2012	Bond Future			8.95500	8.92900		15.50	0.00	0	0
Total R209 Future										0.00	0	1,318
R209	On	04/08/2011	Bond Future	8.50	Call		719.00000	652,000	12.82	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,705.00000	2,821,000	12.82	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		852.00000	777,000	12.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,422.00000	2,531,000	12.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		601.00000	541,000	12.78	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,006.00000	3,129,000	12.78	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		9,714.00000	9,530,000	14.31	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		8.00000	8,000	14.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Call		2,473.00000	2,372,000	14.25	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		2,902.00000	2,990,000	14.25	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,668.00000	2,562,000	14.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		2,700.00000	2,783,000	14.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,287.00000	2,190,000	14.21	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		3,117.00000	3,209,000	14.21	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,177.00000	4,059,000	15.01	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		3,134.00000	3,211,000	15.01	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,391.00000	4,270,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		2,968.00000	3,042,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,968.00000	3,853,000	14.95	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		3,308.00000	3,388,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		4,597.00000	4,481,000	15.50	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		4,052.00000	4,136,000	15.50	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		4,801.00000	4,682,000	15.55	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		3,876.00000	3,958,000	15.55	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		4,398.00000	4,285,000	15.45	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		4,236.00000	4,323,000	15.45	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,318
R210	On	04/08/2011	Bond Future			131.71298	131.76600			0.00	0	425
Total R210 Future										0.00	0	425
R210	On	04/08/2011	Bond Future	106.00	Call		25,766.00000	25,713,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Call		25,716.00000	25,663,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future	105.95	Call		25,816.00000	25,763,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	425
R211	On	04/08/2011	Bond Future			107.68977	1.08000			0.00	0	0
R211	On	03/11/2011	Bond Future			109.28931	0.83300			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Call		2,291.00000	106,190,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Call		2,560.00000	106,140,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Call		2,021.00000	106,240,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Call		2,204.00000	108,039,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Call		2,465.00000	107,989,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Call		1,943.00000	108,089,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	0
R212	On	04/08/2011	Bond Future			106.83240	2.04100			0.00	0	0
R212	On	03/11/2011	Bond Future			108.41917	1.93100			0.00	0	0
Total R212 Future										0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Call		4,364.00000	104,332,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Call		4,827.00000	104,282,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Call		3,899.00000	104,382,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Call		5,325.00000	105,919,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Call		5,778.00000	105,869,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Call		4,869.00000	105,969,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
R213	On	04/08/2011	Bond Future			8.77900	8.75600			0.00	0	0
R213	On	03/11/2011	Bond Future			8.84900	8.82500			0.00	0	0
R213	On	02/02/2012	Bond Future			8.92100	8.89700			0.00	0	0
R213	On	03/05/2012	Bond Future			8.99200	8.96600			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		6,498.00000	6,685,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		6,046.00000	6,232,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		6,954.00000	7,141,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		604.00000	796,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		201.00000	393,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		1,011.00000	1,203,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		808.00000	619,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		1,196.00000	1,006,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call		417.00000	228,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		2,170.00000	1,968,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		2,543.00000	2,341,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		1,794.00000	1,592,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
RZ02	On	04/08/2011	Bond Future			0.05500	0.06000			0.00	0	10,198
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	400
Total RZ02 Future										0.00	0	10,598
RZ02	On	04/08/2011	Bond Future	1.00	Call		26,255.00000	26,409,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	1.05	Call		27,515.00000	27,668,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	0.95	Call		24,983.00000	25,137,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
Total RZ02 Option										0.00	0	0
Total For RZ02										0.00	0	10,598
RZ11	On	03/11/2011	Bond Future			0.81400	0.83300			0.00	0	529
Total RZ11 Future										0.00	0	529
RZ11	On	03/11/2011	Bond Future	1.00	Call		889.00000	991,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,153.00000	1,255,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	0.95	Call		624.00000	725,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
Total RZ11 Option										0.00	0	0
Total For RZ11										0.00	0	529
RZ12	On	04/08/2011	Bond Future			2.03000	2.04100			0.00	0	3,769
RZ12	On	03/11/2011	Bond Future			1.92000	1.93100			0.00	0	240
Total RZ12 Future										0.00	0	4,009
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	2.00	Put		400.00000	293,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	2.05	Call		88.00000	195,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	1.95	Put		890.00000	783,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	2.00	Call		662.00000	768,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,139.00000	1,245,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	1.95	Call		183.00000	289,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0
Total RZ12 Option										0.00	0	0
Total For RZ12										0.00	0	4,009
Total for Bond										2,352,125.00	20	95,652
GOVI	On	04/08/2011	GOVI			355.45600	355.86100			0.00	0	179
GOVI	On	03/11/2011	GOVI			360.79400	361.20500			0.00	0	0
Total GOVI Future										0.00	0	179
GOVI	On	04/08/2011	GOVI	348.00	Call		78,610.00000	74,560,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		78,510.00000	74,460,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		78,710.00000	74,660,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Call		42,050.00000	37,940,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Call		41,950.00000	37,840,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Call		42,150.00000	38,040,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	179
Total for GOVI										0.00	0	179
AL7T	On	04/08/2011	Index Future			385.75100	386.34300			0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	03/11/2011	Index Future			391.54400	392.14600			0.00	0	0
Total AL7T Future										0.00	0	30
Total For AL7T										0.00	0	30
ALBI	On	04/08/2011	Index Future			354.59300	355.01400			0.00	0	1,019
ALBI	On	03/11/2011	Index Future			359.91800	360.34600			0.00	0	0
Total ALBI Future										0.00	0	1,019
Total For ALBI										0.00	0	1,019
CRD1	On	04/08/2011	Index Future			160.22600	160.31400			0.00	0	2
CRD1	On	03/11/2011	Index Future			162.38200	162.47000			0.00	0	0
Total CRD1 Future										0.00	0	2
Total For CRD1										0.00	0	2
IGOV	On	04/08/2011	Index Future			156.02300	155.99400			1,560,230.00	1	629
IGOV	On	03/11/2011	Index Future			158.36600	158.33700			0.00	0	0
Total IGOV Future										1,560,230.00	1	629
Total For IGOV										1,560,230.00	1	629
ILBI	On	04/08/2011	Index Future			417.24400	416.88700			0.00	0	0
Total ILBI Future										0.00	0	0
Total For ILBI										0.00	0	0
OTH1	On	04/08/2011	Index Future			349.55700	350.06500			0.00	0	3
OTH1	On	03/11/2011	Index Future			354.80700	355.32200			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	04/08/2011	Index Future			351.21500	351.58700			0.00	0	100
TRT1	On	03/11/2011	Index Future			355.94000	356.31600			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										1,560,230.00	1	1,783
JIBAR	On	15/06/2011	Jibar Future			5.58000	5.57000			0.00	0	3,891
JIBAR	On	20/07/2011	Jibar Future			5.61000	5.61000			0.00	0	5,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 17/08/2011 Jibar Future			5.67000	5.66000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.75000	5.73000			0.00	0	15,600
JIBAR On 19/10/2011 Jibar Future			5.86000	5.84000			0.00	0	0
JIBAR On 16/11/2011 Jibar Future			5.99000	5.97000			0.00	0	0
JIBAR On 21/12/2011 Jibar Future			6.06000	6.04000			0.00	0	5,491
JIBAR On 20/03/2012 Jibar Future			6.35000	6.33000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			6.74000	6.70000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.00000	6.97000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.28000	7.26000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			7.55000	7.53000			0.00	0	290
Total Jibar Future							0.00	0	79,452
Total For JIBAR FUTURE							0.00	0	79,452
Total for Jibar							0.00	0	79,452
Total for Derivatives :							3,912,355.00	21	221,352
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	619,500
Total AA03 SPOT							0.00	0	619,500
Total For AA03							0.00	0	619,500
AA378 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA378U SPOT							0.00	0	0
Total For AA378U							0.00	0	0
AA379 On 22/06/2011 Spot Bond			100.00000	100.00000		9,000,000,000,000.00	90,000,000	90,000,000	45,000,000
Total AA379U SPOT						9,000,000,000,000.00	90,000,000	90,000,000	45,000,000
Total For AA379U						9,000,000,000,000.00	90,000,000	90,000,000	45,000,000
AA381 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA381U SPOT							0.00	0	0
Total For AA381U							0.00	0	0
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			0.00	0	27,000
Total AB06 SPOT							0.00	0	27,000
Total For AB06							0.00	0	27,000
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000		1,200,000,000,000.00	12,000,000	12,000,000	6,000,000
Total AB07 SPOT						1,200,000,000,000.00	12,000,000	12,000,000	6,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB07							1,200,000,000,000.00	12,000,000	6,000,000
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB08 SPOT							0.00	0	0
Total For AB08							0.00	0	0
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB09 SPOT							0.00	0	0
Total For AB09							0.00	0	0
AB300 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB300U SPOT							0.00	0	0
Total For AB300U							0.00	0	0
AB301 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB301U SPOT							0.00	0	0
Total For AB301U							0.00	0	0
AB302 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB302U SPOT							0.00	0	0
Total For AB302U							0.00	0	0
ABAL0 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABAL02 SPOT							0.00	0	0
Total For ABAL02							0.00	0	0
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL1 SPOT							0.00	0	0
Total For ABCL1							0.00	0	0
ABCL3 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL3 SPOT							0.00	0	0
Total For ABCL3							0.00	0	0
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	521,000,000
Total ABCPI1 SPOT							0.00	0	521,000,000
Total For ABCPI1							0.00	0	521,000,000
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			127,000,000,000.00	1,270,000	6,370,000
Total ABCPI2 SPOT							127,000,000,000.00	1,270,000	6,370,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABCPI2							127,000,000,000.00	1,270,000	6,370,000
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	300,000
Total ABCPI3 SPOT							60,000,000,000.00	600,000	300,000
Total For ABCPI3							60,000,000,000.00	600,000	300,000
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN04 SPOT							0.00	0	0
Total For ABFN04							0.00	0	0
ABFNC On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN05 SPOT							0.00	0	0
Total For ABFN05							0.00	0	0
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN06 SPOT							0.00	0	0
Total For ABFN06							0.00	0	0
ABFNC On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN07 SPOT							0.00	0	0
Total For ABFN07							0.00	0	0
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN08 SPOT							0.00	0	0
Total For ABFN08							0.00	0	0
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN09 SPOT							0.00	0	0
Total For ABFN09							0.00	0	0
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			3,780,000,000,000.00	37,800,000	9,650,000
Total ABL10A SPOT							3,780,000,000,000.00	37,800,000	9,650,000
Total For ABL10A							3,780,000,000,000.00	37,800,000	9,650,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,600,000,000,000.00		16,000,000	8,000,000
Total ABL12B SPOT						1,600,000,000,000.00		16,000,000	8,000,000
Total For ABL12B						1,600,000,000,000.00		16,000,000	8,000,000
ABL5 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL5 SPOT							0.00	0	0
Total For ABL5							0.00	0	0
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	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	0
Total ABL8A SPOT							0.00	0	0
Total For ABL8A							0.00	0	0
ABL8E On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL8B SPOT							0.00	0	0
Total For ABL8B							0.00	0	0
ABL9 On 19/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL9 SPOT							0.00	0	0
Total For ABL9							0.00	0	0
ABLCC On 14/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC02 SPOT							0.00	0	0
Total For ABLC02							0.00	0	0
ABLCC On 06/11/2011 Spot Bond			5.97500	5.97500			0.00	0	0
Total ABLC03 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABLC03							0.00	0	0
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000			794,800,000,000.00	7,948,000	8,974,000
Total ABLI01 SPOT							794,800,000,000.00	7,948,000	8,974,000
Total For ABLI01							794,800,000,000.00	7,948,000	8,974,000
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000			134,700,000,000.00	1,347,000	525,000
Total ABLI02 SPOT							134,700,000,000.00	1,347,000	525,000
Total For ABLI02							134,700,000,000.00	1,347,000	525,000
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
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			5,000,000,000,000.00	50,000,000	25,000,000
Total ABLS2B SPOT							5,000,000,000,000.00	50,000,000	25,000,000
Total For ABLS2B							5,000,000,000,000.00	50,000,000	25,000,000
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			344,880,000,000.00	36,000,000	18,000,000
Total ABLS3 SPOT							344,880,000,000.00	36,000,000	18,000,000
Total For ABLS3							344,880,000,000.00	36,000,000	18,000,000
ABN01 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN01 SPOT							0.00	0	0
Total For ABN01							0.00	0	0
ABN0 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN03 SPOT							0.00	0	0
Total For ABN03							0.00	0	0
ABN04 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN04 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN04							0.00	0	0
ABN04 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
ABN05 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
ABN06 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
ABN07 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
ABN09 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
ABN10 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
ABN13 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
ABN14 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	69,440
Total ABN17 SPOT							0.00	0	69,440
Total For ABN17							0.00	0	69,440
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN23 SPOT							0.00	0	0
Total For ABN23							0.00	0	0
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN32 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN32							0.00	0	0
ABN32 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
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	9,013,000
Total ABS10 SPOT							0.00	0	9,013,000
Total For ABS10							0.00	0	9,013,000
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	6,408,000
Total ABS5 SPOT							80,000,000,000.00	800,000	6,408,000
Total For ABS5							80,000,000,000.00	800,000	6,408,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS6 SPOT							0.00	0	0
Total For ABS6							0.00	0	0
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS7 SPOT							0.00	0	0
Total For ABS7							0.00	0	0
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS9 SPOT							0.00	0	0
Total For ABS9							0.00	0	0
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000			0.00	0	2,100,000
Total ABS11 SPOT							0.00	0	2,100,000
Total For ABS11							0.00	0	2,100,000
ABS12 On 07/12/2023 Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	200,000
Total ABS12 SPOT							80,000,000,000.00	800,000	200,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABSI2							80,000,000,000.00	800,000	200,000
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
ACCF01 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCF01 SPOT							0.00	0	0
Total For ACCF01							0.00	0	0
ACCP26 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCP26 SPOT							0.00	0	0
Total For ACCP26							0.00	0	0
ACCP27 On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCP27 SPOT							0.00	0	0
Total For ACCP27							0.00	0	0
ACL001 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
ACL007 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL007 SPOT							0.00	0	0
Total For ACL007							0.00	0	0
ACL010 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL010 SPOT							0.00	0	0
Total For ACL010							0.00	0	0
ACL017 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
ACL019 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	7,000,000
Total ACL019 SPOT							0.00	0	7,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL019							0.00	0	7,000,000
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL020 SPOT							0.00	0	0
Total For ACL020							0.00	0	0
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL021 SPOT							0.00	0	0
Total For ACL021							0.00	0	0
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL022 SPOT							0.00	0	0
Total For ACL022							0.00	0	0
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL023 SPOT							0.00	0	0
Total For ACL023							0.00	0	0
ACL02 On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL024 SPOT							0.00	0	0
Total For ACL024							0.00	0	0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL025 SPOT							0.00	0	0
Total For ACL025							0.00	0	0
ACL02 On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL026 SPOT							0.00	0	0
Total For ACL026							0.00	0	0
ACL02 On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	71,628,000
Total ACL027 SPOT							0.00	0	71,628,000
Total For ACL027							0.00	0	71,628,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL029							0.00	0	0
ACL03 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL031 SPOT							0.00	0	0
Total For ACL031							0.00	0	0
ACL03 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL032 SPOT							0.00	0	0
Total For ACL032							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL033 SPOT							0.00	0	0
Total For ACL033							0.00	0	0
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL034 SPOT							0.00	0	0
Total For ACL034							0.00	0	0
ACL03 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL035 SPOT							0.00	0	0
Total For ACL035							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL036 SPOT							0.00	0	0
Total For ACL036							0.00	0	0
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL037 SPOT							0.00	0	0
Total For ACL037							0.00	0	0
ACL03 On 16/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL038 SPOT							0.00	0	0
Total For ACL038							0.00	0	0
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL039 SPOT							0.00	0	0
Total For ACL039							0.00	0	0
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL041 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL041							0.00	0	0
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL042 SPOT							0.00	0	0
Total For ACL042							0.00	0	0
ACL04 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL043 SPOT							0.00	0	0
Total For ACL043							0.00	0	0
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL047 SPOT							0.00	0	0
Total For ACL047							0.00	0	0
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL053 SPOT							0.00	0	0
Total For ACL053							0.00	0	0
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL102							0.00	0	0
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL103 SPOT							0.00	0	0
Total For ACL103							0.00	0	0
ACL10 On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL104 SPOT							0.00	0	0
Total For ACL104							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL105 SPOT							0.00	0	0
Total For ACL105							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL106 SPOT							0.00	0	0
Total For ACL106							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL107 SPOT							0.00	0	0
Total For ACL107							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL108 SPOT							0.00	0	0
Total For ACL108							0.00	0	0
ACL10 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL109 SPOT							0.00	0	0
Total For ACL109							0.00	0	0
ACL11 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL110 SPOT							0.00	0	0
Total For ACL110							0.00	0	0
ACL11 On 03/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL111 SPOT							0.00	0	0
Total For ACL111							0.00	0	0
ACL11 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL112 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL112							0.00	0	0
ACL11 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL113 SPOT							0.00	0	0
Total For ACL113							0.00	0	0
ACL11 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL114 SPOT							0.00	0	0
Total For ACL114							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL115 SPOT							0.00	0	0
Total For ACL115							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL116 SPOT							0.00	0	0
Total For ACL116							0.00	0	0
ACL11 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL117 SPOT							0.00	0	0
Total For ACL117							0.00	0	0
ACL11 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL118 SPOT							0.00	0	0
Total For ACL118							0.00	0	0
ACL11 On 10/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL119 SPOT							0.00	0	0
Total For ACL119							0.00	0	0
ACL12 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL120 SPOT							0.00	0	0
Total For ACL120							0.00	0	0
ACL12 On 01/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL121 SPOT							0.00	0	0
Total For ACL121							0.00	0	0
ACL12 On 20/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL122 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL122							0.00	0	0
ADB01 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB01S SPOT							0.00	0	0
Total For ADB01S							0.00	0	0
ADB02 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB02S SPOT							0.00	0	0
Total For ADB02S							0.00	0	0
ADB03 On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB03S SPOT							0.00	0	0
Total For ADB03S							0.00	0	0
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			0.00	0	2,012,000
Total AIR01 SPOT							0.00	0	2,012,000
Total For AIR01							0.00	0	2,012,000
AIR01U On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR01U SPOT							0.00	0	0
Total For AIR01U							0.00	0	0
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02 SPOT							0.00	0	0
Total For AIR02							0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02U SPOT							0.00	0	0
Total For AIR02U							0.00	0	0
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			0.00	0	12,004,000
Total AIR03 SPOT							0.00	0	12,004,000
Total For AIR03							0.00	0	12,004,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AIR04U							0.00	0	0
AIRL0 On 30/04/2028 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000
Total AIRL01 SPOT							20,000,000,000.00	200,000	100,000
Total For AIRL01							20,000,000,000.00	200,000	100,000
AIRL0 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIRL02 SPOT							0.00	0	0
Total For AIRL02							0.00	0	0
AS111 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AS1110 SPOT							0.00	0	0
Total For AS1110							0.00	0	0
BAW1 On 29/07/2011 Spot Bond			100.00000	100.00000			840,000,000,000.00	8,400,000	4,200,000
Total BAW1 SPOT							840,000,000,000.00	8,400,000	4,200,000
Total For BAW1							840,000,000,000.00	8,400,000	4,200,000
BAW10 On 01/10/2016 Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	614,000,000
Total BAW10 SPOT							5,000,000,000,000.00	50,000,000	614,000,000
Total For BAW10							5,000,000,000,000.00	50,000,000	614,000,000
BAW11 On 01/10/2018 Spot Bond			100.00000	100.00000			50,000,000,000.00	500,000	585,500,000
Total BAW11 SPOT							50,000,000,000.00	500,000	585,500,000
Total For BAW11							50,000,000,000.00	500,000	585,500,000
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW2 SPOT							0.00	0	0
Total For BAW2							0.00	0	0
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW3 SPOT							0.00	0	0
Total For BAW3							0.00	0	0
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA0 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA01 SPOT							0.00	0	0
Total For BAYA01							0.00	0	0
BAYA0 On 30/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA02 SPOT							0.00	0	0
Total For BAYA02							0.00	0	0
BAYA0 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA03 SPOT							0.00	0	0
Total For BAYA03							0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA04 SPOT							0.00	0	0
Total For BAYA04							0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA05 SPOT							0.00	0	0
Total For BAYA05							0.00	0	0
BAYA0 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA06 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYA06							0.00	0	0
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA07 SPOT							0.00	0	0
Total For BAYA07							0.00	0	0
BAYAC On 31/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA08 SPOT							0.00	0	0
Total For BAYA08							0.00	0	0
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA09 SPOT							0.00	0	0
Total For BAYA09							0.00	0	0
BAYA1 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA10 SPOT							0.00	0	0
Total For BAYA10							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA11 SPOT							0.00	0	0
Total For BAYA11							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA12 SPOT							0.00	0	0
Total For BAYA12							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA13 SPOT							0.00	0	0
Total For BAYA13							0.00	0	0
BAYA1 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA14 SPOT							0.00	0	0
Total For BAYA14							0.00	0	0
BAYA1 On 30/06/2016 Spot Bond			100.00000	100.00000			20,000,000,000,000.00	200,000,000	100,000,000
Total BAYA15 SPOT							20,000,000,000,000.00	200,000,000	100,000,000
Total For BAYA15							20,000,000,000,000.00	200,000,000	100,000,000
BAYBC On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB01 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYB01							0.00	0	0
BAYB0 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB02 SPOT							0.00	0	0
Total For BAYB02							0.00	0	0
BAYC0 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
BAYD0 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
BAYD1 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
BAYD2 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
BAYD3 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
BAYD4 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
BAYD5 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
Total BCP2 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BCP2							0.00	0	0
BCP47 On 14/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP47U SPOT							0.00	0	0
Total For BCP47U							0.00	0	0
BCP4€ On 22/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP48U SPOT							0.00	0	0
Total For BCP48U							0.00	0	0
BCP4€ On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP49U SPOT							0.00	0	0
Total For BCP49U							0.00	0	0
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
Total BD310C SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BEER01 On 19/07/2012 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000
Total BEER01 SPOT							20,000,000,000.00	200,000	100,000
Total For BEER01							20,000,000,000.00	200,000	100,000
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			0.00	0	2,014,000
Total BID01 SPOT							0.00	0	2,014,000
Total For BID01							0.00	0	2,014,000
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
BIDC12 On 27/07/2011 Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000
Total BIDC12 SPOT							600,000,000,000.00	6,000,000	3,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BIDC12							600,000,000,000.00	6,000,000	3,000,000
BIDC1 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC13 SPOT							0.00	0	0
Total For BIDC13							0.00	0	0
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A4 SPOT							0.00	0	0
Total For BLG1A4							0.00	0	0
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A5 SPOT							0.00	0	0
Total For BLG1A5							0.00	0	0
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT							0.00	0	0
Total For BLG1A6							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1B SPOT							0.00	0	0
Total For BLG1B							0.00	0	0
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1C SPOT							0.00	0	0
Total For BLG1C							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1D SPOT							0.00	0	0
Total For BLG1D							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1E SPOT							0.00	0	0
Total For BLG1E							0.00	0	0
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1F SPOT							0.00	0	0
Total For BLG1F							0.00	0	0
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2A2 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BLG2A2							0.00	0	0
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2A3 SPOT							0.00	0	0
Total For BLG2A3							0.00	0	0
BLG2E On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2B SPOT							0.00	0	0
Total For BLG2B							0.00	0	0
BLG2C On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2C SPOT							0.00	0	0
Total For BLG2C							0.00	0	0
BLG2I On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2D SPOT							0.00	0	0
Total For BLG2D							0.00	0	0
BLG2E On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2E SPOT							0.00	0	0
Total For BLG2E							0.00	0	0
BLG2F On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2F SPOT							0.00	0	0
Total For BLG2F							0.00	0	0
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3A1 SPOT							0.00	0	0
Total For BLG3A1							0.00	0	0
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3A2 SPOT							0.00	0	0
Total For BLG3A2							0.00	0	0
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			3,240,000,000,000.00	32,400,000	8,100,000
Total BLG3A3 SPOT							3,240,000,000,000.00	32,400,000	8,100,000
Total For BLG3A3							3,240,000,000,000.00	32,400,000	8,100,000
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3B SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BLG3B							0.00	0	0
BLG3C On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3C SPOT							0.00	0	0
Total For BLG3C							0.00	0	0
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3D SPOT							0.00	0	0
Total For BLG3D							0.00	0	0
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3E SPOT							0.00	0	0
Total For BLG3E							0.00	0	0
BLG3F On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3F SPOT							0.00	0	0
Total For BLG3F							0.00	0	0
BMWF On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWF01 SPOT							0.00	0	0
Total For BMWF01							0.00	0	0
BMWF On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWF02 SPOT							0.00	0	0
Total For BMWF02							0.00	0	0
BMWF On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWF03 SPOT							0.00	0	0
Total For BMWF03							0.00	0	0
BSR03 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR03 SPOT							0.00	0	0
Total For BSR03							0.00	0	0
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR04 SPOT							0.00	0	0
Total For BSR04							0.00	0	0
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL03 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			20,000,000,000.00	200,000	100,000
Total CBL05 SPOT							20,000,000,000.00	200,000	100,000
Total For CBL05							20,000,000,000.00	200,000	100,000
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			0.00	0	4,008,000
Total CBL06 SPOT							0.00	0	4,008,000
Total For CBL06							0.00	0	4,008,000
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
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			0.00	0	5,000
Total CBL11 SPOT							0.00	0	5,000
Total For CBL11							0.00	0	5,000
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total CCT01 SPOT							0.00	0	0
Total For CCT01							0.00	0	0
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total CCT02 SPOT							0.00	0	0
Total For CCT02							0.00	0	0
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			12,800,000,000,000.00	128,000,000	32,000,000
Total CCT03 SPOT							12,800,000,000,000.00	128,000,000	32,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CCT03							12,800,000,000,000.00	128,000,000	32,000,000
CGR5 On 22/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0
Total CGR5 SPOT							0.00	0	0
Total For CGR5							0.00	0	0
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR6 SPOT							0.00	0	0
Total For CGR6							0.00	0	0
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN100 SPOT							0.00	0	0
Total For CLN100							0.00	0	0
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN101 SPOT							0.00	0	0
Total For CLN101							0.00	0	0
CLN10 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN103 SPOT							0.00	0	0
Total For CLN103							0.00	0	0
CLN10 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN104 SPOT							0.00	0	0
Total For CLN104							0.00	0	0
CLN10 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	7,000,000
Total CLN108 SPOT							0.00	0	7,000,000
Total For CLN108							0.00	0	7,000,000
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN110 SPOT							0.00	0	0
Total For CLN110							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN111 SPOT							0.00	0	0
Total For CLN111							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN112 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN112							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN113 SPOT							0.00	0	0
Total For CLN113							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN114 SPOT							0.00	0	0
Total For CLN114							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN115 SPOT							0.00	0	0
Total For CLN115							0.00	0	0
CLN11 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
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	100,000,000
Total CLN121 SPOT							0.00	0	100,000,000
Total For CLN121							0.00	0	100,000,000
CLN12 On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN123 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN123							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN124 SPOT							0.00	0	0
Total For CLN124							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN125 SPOT							0.00	0	0
Total For CLN125							0.00	0	0
CLN12 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN126 SPOT							0.00	0	0
Total For CLN126							0.00	0	0
CLN12 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN127 SPOT							0.00	0	0
Total For CLN127							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN128 SPOT							0.00	0	0
Total For CLN128							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN129 SPOT							0.00	0	0
Total For CLN129							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN130 SPOT							0.00	0	0
Total For CLN130							0.00	0	0
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN131 SPOT							0.00	0	0
Total For CLN131							0.00	0	0
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN132 SPOT							0.00	0	0
Total For CLN132							0.00	0	0
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN133 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN133							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN134 SPOT							0.00	0	0
Total For CLN134							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN135 SPOT							0.00	0	0
Total For CLN135							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN136 SPOT							0.00	0	0
Total For CLN136							0.00	0	0
CLN13 On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0
Total CLN137 SPOT							0.00	0	0
Total For CLN137							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
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN139 SPOT							0.00	0	0
Total For CLN139							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN140 SPOT							0.00	0	0
Total For CLN140							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN141 SPOT							0.00	0	0
Total For CLN141							0.00	0	0
CLN14 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN142 SPOT							0.00	0	0
Total For CLN142							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN143 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN148 SPOT							0.00	0	0
Total For CLN148							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN149 SPOT							0.00	0	0
Total For CLN149							0.00	0	0
CLN15 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN151 SPOT							0.00	0	0
Total For CLN151							0.00	0	0
CLN15 On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN152 SPOT							0.00	0	0
Total For CLN152							0.00	0	0
CLN15 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN153 SPOT							0.00	0	0
Total For CLN153							0.00	0	0
CLN15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN154 SPOT							0.00	0	0
Total For CLN154							0.00	0	0
CLN15 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN155 SPOT							0.00	0	0
Total For CLN155							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN156 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN156							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN157 SPOT							0.00	0	0
Total For CLN157							0.00	0	0
CLN15 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN158 SPOT							0.00	0	0
Total For CLN158							0.00	0	0
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN159 SPOT							0.00	0	0
Total For CLN159							0.00	0	0
CLN16 On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN160 SPOT							0.00	0	0
Total For CLN160							0.00	0	0
CLN16 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN161 SPOT							0.00	0	0
Total For CLN161							0.00	0	0
CLN16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN162 SPOT							0.00	0	0
Total For CLN162							0.00	0	0
CLN16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN163 SPOT							0.00	0	0
Total For CLN163							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN166							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN167 SPOT							0.00	0	0
Total For CLN167							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN168 SPOT							0.00	0	0
Total For CLN168							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN169 SPOT							0.00	0	0
Total For CLN169							0.00	0	0
CLN17 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN170 SPOT							0.00	0	0
Total For CLN170							0.00	0	0
CLN17 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN171 SPOT							0.00	0	0
Total For CLN171							0.00	0	0
CLN17 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN172 SPOT							0.00	0	0
Total For CLN172							0.00	0	0
CLN17 On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN173 SPOT							0.00	0	0
Total For CLN173							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN174 SPOT							0.00	0	0
Total For CLN174							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN176							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN177 SPOT							0.00	0	0
Total For CLN177							0.00	0	0
CLN17 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN178 SPOT							0.00	0	0
Total For CLN178							0.00	0	0
CLN17 On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN179 SPOT							0.00	0	0
Total For CLN179							0.00	0	0
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN180 SPOT							0.00	0	0
Total For CLN180							0.00	0	0
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN181 SPOT							0.00	0	0
Total For CLN181							0.00	0	0
CLN18 On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN182 SPOT							0.00	0	0
Total For CLN182							0.00	0	0
CLN22 On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN22 SPOT							0.00	0	0
Total For CLN22							0.00	0	0
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN34 SPOT							0.00	0	0
Total For CLN34							0.00	0	0
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN39 SPOT							0.00	0	0
Total For CLN39							0.00	0	0
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN40 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN40							0.00	0	0
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN42 SPOT							0.00	0	0
Total For CLN42							0.00	0	0
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN44 SPOT							0.00	0	0
Total For CLN44							0.00	0	0
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN46 SPOT							0.00	0	0
Total For CLN46							0.00	0	0
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN47 SPOT							0.00	0	0
Total For CLN47							0.00	0	0
CLN48 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN48 SPOT							0.00	0	0
Total For CLN48							0.00	0	0
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN49 SPOT							0.00	0	0
Total For CLN49							0.00	0	0
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN50 SPOT							0.00	0	0
Total For CLN50							0.00	0	0
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN54							0.00	0	0
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN55 SPOT							0.00	0	0
Total For CLN55							0.00	0	0
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN56 SPOT							0.00	0	0
Total For CLN56							0.00	0	0
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN57 SPOT							0.00	0	0
Total For CLN57							0.00	0	0
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN58 SPOT							0.00	0	0
Total For CLN58							0.00	0	0
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN59 SPOT							0.00	0	0
Total For CLN59							0.00	0	0
CLN60 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN60 SPOT							0.00	0	0
Total For CLN60							0.00	0	0
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN61 SPOT							0.00	0	0
Total For CLN61							0.00	0	0
CLN67 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN67 SPOT							0.00	0	0
Total For CLN67							0.00	0	0
CLN69 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN69 SPOT							0.00	0	0
Total For CLN69							0.00	0	0
CLN70 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN70 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN70							0.00	0	0
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN71 SPOT							0.00	0	0
Total For CLN71							0.00	0	0
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN72 SPOT							0.00	0	0
Total For CLN72							0.00	0	0
CLN74 On 20/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN74 SPOT							0.00	0	0
Total For CLN74							0.00	0	0
CLN76 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN76 SPOT							0.00	0	0
Total For CLN76							0.00	0	0
CLN77 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN77 SPOT							0.00	0	0
Total For CLN77							0.00	0	0
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN78 SPOT							0.00	0	0
Total For CLN78							0.00	0	0
CLN79 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN79 SPOT							0.00	0	0
Total For CLN79							0.00	0	0
CLN80 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN80 SPOT							0.00	0	0
Total For CLN80							0.00	0	0
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN81 SPOT							0.00	0	0
Total For CLN81							0.00	0	0
CLN83 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN83 SPOT							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN95							0.00	0	0
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN96 SPOT							0.00	0	0
Total For CLN96							0.00	0	0
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN97 SPOT							0.00	0	0
Total For CLN97							0.00	0	0
CLN99 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN99 SPOT							0.00	0	0
Total For CLN99							0.00	0	0
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC01 SPOT							0.00	0	0
Total For CLNFC01							0.00	0	0
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC02 SPOT							0.00	0	0
Total For CLNFC02							0.00	0	0
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ02 SPOT							0.00	0	0
Total For COJ02							0.00	0	0
COJ03 On 26/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ03 SPOT							0.00	0	0
Total For COJ03							0.00	0	0
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			11,000,000,000,000.00	110,000,000	89,408,000
Total COJ04 SPOT							11,000,000,000,000.00	110,000,000	89,408,000
Total For COJ04							11,000,000,000,000.00	110,000,000	89,408,000
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ05 SPOT							0.00	0	0
Total For COJ05							0.00	0	0
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			3,800,000,000,000.00	38,000,000	19,000,000
Total COJ06 SPOT							3,800,000,000,000.00	38,000,000	19,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ06							3,800,000,000,000.00	38,000,000	19,000,000
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
DENG On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG14 SPOT							0.00	0	0
Total For DENG14							0.00	0	0
DENG On 04/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG16 SPOT							0.00	0	0
Total For DENG16							0.00	0	0
DENG On 28/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG17 SPOT							0.00	0	0
Total For DENG17							0.00	0	0
DRD01 On 01/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD01 SPOT							0.00	0	0
Total For DRD01							0.00	0	0
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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			2,600,000,000,000.00	26,000,000	18,000,000
Total DV21 SPOT							2,600,000,000,000.00	26,000,000	18,000,000
Total For DV21							2,600,000,000,000.00	26,000,000	18,000,000
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			37,400,000,000,000.00	374,000,000	78,525,000
Total DV22 SPOT							37,400,000,000,000.00	374,000,000	78,525,000
Total For DV22							37,400,000,000,000.00	374,000,000	78,525,000
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			39,600,000,000,000.00	396,000,000	353,008,000
Total DV23 SPOT							39,600,000,000,000.00	396,000,000	353,008,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV23							39,600,000,000,000.00	396,000,000	353,008,000
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			4,800,000,000,000.00	48,000,000	24,250,000
Total E170 SPOT							4,800,000,000,000.00	48,000,000	24,250,000
Total For E170							4,800,000,000,000.00	48,000,000	24,250,000
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total EDC01 SPOT							0.00	0	0
Total For EDC01							0.00	0	0
EGL01 On 31/07/2012 Spot Bond			100.00000	100.00000			587,680,000,000.00	5,876,800	2,675,870
Total EGL01 SPOT							587,680,000,000.00	5,876,800	2,675,870
Total For EGL01							587,680,000,000.00	5,876,800	2,675,870
EGL02 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EGL02 SPOT							0.00	0	0
Total For EGL02							0.00	0	0
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			0.00	0	14,350,000
Total EL15 SPOT							0.00	0	14,350,000
Total For EL15							0.00	0	14,350,000
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
EQ105 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ105L SPOT							0.00	0	0
Total For EQ105L							0.00	0	0
EQ127 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ127U SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EQ127U							0.00	0	0
EQ141 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ141L SPOT							0.00	0	0
Total For EQ141L							0.00	0	0
EQ142 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ142L SPOT							0.00	0	0
Total For EQ142L							0.00	0	0
EQ148 On 14/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ148L SPOT							0.00	0	0
Total For EQ148L							0.00	0	0
EQ149 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ149U SPOT							0.00	0	0
Total For EQ149U							0.00	0	0
EQ151 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ151U SPOT							0.00	0	0
Total For EQ151U							0.00	0	0
EQ152 On 15/09/2011 Spot Bond			100.00000	100.00000		29,200,000,000,000.00	0.00	292,000,000	166,000,000
Total EQ152U SPOT						29,200,000,000,000.00	0.00	292,000,000	166,000,000
Total For EQ152U						29,200,000,000,000.00	0.00	292,000,000	166,000,000
EQ153 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ153U SPOT							0.00	0	0
Total For EQ153U							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EQS04							0.00	0	0
ERS3/ On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A3 SPOT							0.00	0	0
Total For ERS3A3							0.00	0	0
ERS3/ On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A7 SPOT							0.00	0	0
Total For ERS3A7							0.00	0	0
ERS3/ On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A8 SPOT							0.00	0	0
Total For ERS3A8							0.00	0	0
ERS3E On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B SPOT							0.00	0	0
Total For ERS3B							0.00	0	0
ERS3E On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B1 SPOT							0.00	0	0
Total For ERS3B1							0.00	0	0
ERS3C On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C SPOT							0.00	0	0
Total For ERS3C							0.00	0	0
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C1 SPOT							0.00	0	0
Total For ERS3C1							0.00	0	0
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA10 SPOT							0.00	0	0
Total For ERSA10							0.00	0	0
ERSA On 17/08/2014 Spot Bond			100.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA12							0.00	0	0
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000			66,200,000,000,000.00	662,000,000	228,000,000
Total ES15 SPOT							66,200,000,000,000.00	662,000,000	228,000,000
Total For ES15							66,200,000,000,000.00	662,000,000	228,000,000
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			3,977,500,000,000.00	430,000,000	112,091,000
Total ES18 SPOT							3,977,500,000,000.00	430,000,000	112,091,000
Total For ES18							3,977,500,000,000.00	430,000,000	112,091,000
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			3,340,000,000,000.00	334,000,000	127,000,000
Total ES23 SPOT							3,340,000,000,000.00	334,000,000	127,000,000
Total For ES23							3,340,000,000,000.00	334,000,000	127,000,000
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			549,500,000,000.00	70,000,000	80,072,000
Total ES26 SPOT							549,500,000,000.00	70,000,000	80,072,000
Total For ES26							549,500,000,000.00	70,000,000	80,072,000
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			1,965,000,000,000.00	262,000,000	131,059,000
Total ES33 SPOT							1,965,000,000,000.00	262,000,000	131,059,000
Total For ES33							1,965,000,000,000.00	262,000,000	131,059,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FR2C3C							0.00	0	0
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2D3D SPOT							0.00	0	0
Total For FR2D3D							0.00	0	0
FRB03 On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	2,013,000
Total FRB03 SPOT							0.00	0	2,013,000
Total For FRB03							0.00	0	2,013,000
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB05 SPOT							0.00	0	0
Total For FRB05							0.00	0	0
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
Total FRB06 SPOT							0.00	0	10,000,000
Total For FRB06							0.00	0	10,000,000
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB07 SPOT							0.00	0	0
Total For FRB07							0.00	0	0
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB08 SPOT							0.00	0	0
Total For FRB08							0.00	0	0
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB09 SPOT							0.00	0	0
Total For FRB09							0.00	0	0
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBC21 SPOT							0.00	0	0
Total For FRBC21							0.00	0	0
FRBC22 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBC22 SPOT							0.00	0	0
Total For FRBC22							0.00	0	0
FRBI01 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI01 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRBI01							0.00	0	0
FRBI0: On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI03 SPOT							0.00	0	0
Total For FRBI03							0.00	0	0
FRBI0: On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI04 SPOT							0.00	0	0
Total For FRBI04							0.00	0	0
FRBI0: On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI08 SPOT							0.00	0	0
Total For FRBI08							0.00	0	0
FRBI2: On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI22 SPOT							0.00	0	0
Total For FRBI22							0.00	0	0
FRBI2: On 07/12/2023 Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000
Total FRBI23 SPOT							40,000,000,000.00	400,000	200,000
Total For FRBI23							40,000,000,000.00	400,000	200,000
FRBI2: On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI28 SPOT							0.00	0	0
Total For FRBI28							0.00	0	0
FRBI3: On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI33 SPOT							0.00	0	0
Total For FRBI33							0.00	0	0
FRBN: On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN04 SPOT							0.00	0	0
Total For FRBN04							0.00	0	0
FRBN: On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total FRBZ03 SPOT							0.00	0	0
Total For FRBZ03							0.00	0	0
FRC01 On 08/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC01 SPOT							0.00	0	0
Total For FRC01							0.00	0	0
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC04 SPOT							0.00	0	0
Total For FRC04							0.00	0	0
FRC0€ On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	16,900,000
Total FRC08 SPOT							0.00	0	16,900,000
Total For FRC08							0.00	0	16,900,000
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
FRC1€ On 09/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC16 SPOT							0.00	0	0
Total For FRC16							0.00	0	0
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC17 SPOT							0.00	0	0
Total For FRC17							0.00	0	0
FRC2€ On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC29 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC29							0.00	0	0
FRC3 [€] On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
FRC3 [€] On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC35 SPOT							0.00	0	0
Total For FRC35							0.00	0	0
FRC3 [€] On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC36 SPOT							0.00	0	0
Total For FRC36							0.00	0	0
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC37 SPOT							0.00	0	0
Total For FRC37							0.00	0	0
FRC4 [€] 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
FRC4 [€] On 25/11/2011 Spot Bond			6.90500	6.90500			0.00	0	0
Total FRC42 SPOT							0.00	0	0
Total For FRC42							0.00	0	0
FRC4 [€] On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC43 SPOT							0.00	0	0
Total For FRC43							0.00	0	0
FRC44 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC44 SPOT							0.00	0	0
Total For FRC44							0.00	0	0
FRC4 [€] On 31/12/2011 Spot Bond			9.07500	9.07500			0.00	0	0
Total FRC45 SPOT							0.00	0	0
Total For FRC45							0.00	0	0
FRC4 [€] 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 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
FRC48 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC48 SPOT							0.00	0	0
Total For FRC48							0.00	0	0
FRC51 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC51 SPOT							0.00	0	0
Total For FRC51							0.00	0	0
FRC52 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC52 SPOT							0.00	0	0
Total For FRC52							0.00	0	0
FRC53 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC53 SPOT							0.00	0	0
Total For FRC53							0.00	0	0
FRC54 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC54 SPOT							0.00	0	0
Total For FRC54							0.00	0	0
FRC55 On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC55 SPOT							0.00	0	0
Total For FRC55							0.00	0	0
FRC56 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC56 SPOT							0.00	0	0
Total For FRC56							0.00	0	0
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
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total 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
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2D SPOT							0.00	0	0
Total For FRE2D							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2E SPOT							0.00	0	0
Total For FRE2E							0.00	0	0
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2F SPOT							0.00	0	0
Total For FRE2F							0.00	0	0
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2G SPOT							0.00	0	0
Total For FRE2G							0.00	0	0
FREE/ On 19/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FREEA1 SPOT							0.00	0	0
Total For FREEA1							0.00	0	0
FREEE On 19/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FREEB1 SPOT							0.00	0	0
Total For FREEB1							0.00	0	0
FREEC On 19/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FREEC1 SPOT							0.00	0	0
Total For FREEC1							0.00	0	0
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRI15 SPOT							0.00	0	0
Total For FRI15							0.00	0	0
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ13 SPOT							0.00	0	0
Total For FRJ13							0.00	0	0
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			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		80,000,000,000.00	800,000	200,000	
Total FRJ16 SPOT						80,000,000,000.00	800,000	200,000	
Total For FRJ16						80,000,000,000.00	800,000	200,000	
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
FRS39 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS39 SPOT							0.00	0	0
Total For FRS39							0.00	0	0
FRS40 On 01/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS40 SPOT							0.00	0	0
Total For FRS40							0.00	0	0
FRS42 On 01/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS42 SPOT							0.00	0	0
Total For FRS42							0.00	0	0
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS43 SPOT							0.00	0	0
Total For FRS43							0.00	0	0
FRS44 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS44 SPOT							0.00	0	0
Total For FRS44							0.00	0	0
FRS45 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS45 SPOT							0.00	0	0
Total For FRS45							0.00	0	0
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS46 SPOT							0.00	0	0
Total For FRS46							0.00	0	0
FRS47 On 07/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS47 SPOT							0.00	0	0
Total For FRS47							0.00	0	0
FRS48 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS48 SPOT							0.00	0	0
Total For FRS48							0.00	0	0
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS49 SPOT							0.00	0	0
Total For FRS49							0.00	0	0
FRS50 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0

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
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			0.00	0	3,005,000
Total FRX14 SPOT							0.00	0	3,005,000
Total For FRX14							0.00	0	3,005,000
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	117,000
Total FRX15 SPOT							20,000,000,000.00	200,000	117,000
Total For FRX15							20,000,000,000.00	200,000	117,000
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX18 SPOT							0.00	0	0
Total For FRX18							0.00	0	0
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX24 SPOT							0.00	0	0
Total For FRX24							0.00	0	0
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX31 SPOT							0.00	0	0
Total For FRX31							0.00	0	0
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX45 SPOT							0.00	0	0
Total For FRX45							0.00	0	0
GFC2 On 27/02/2012 Spot Bond			100.00000	100.00000			4,998,473,800,000.00	49,984,738	50,000
Total GFC2 SPOT							4,998,473,800,000.00	49,984,738	50,000
Total For GFC2							4,998,473,800,000.00	49,984,738	50,000
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVEX1 SPOT							0.00	0	0
Total For GOVEX1							0.00	0	0
GPT0E On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT08 SPOT							0.00	0	0
Total For GPT08							0.00	0	0
GPT1A On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1A2 SPOT							0.00	0	0
Total For GPT1A2							0.00	0	0
GPT1E On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1B2 SPOT							0.00	0	0
Total For GPT1B2							0.00	0	0
GPT1C On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1C2 SPOT							0.00	0	0
Total For GPT1C2							0.00	0	0
GPT1E On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1D2 SPOT							0.00	0	0
Total For GPT1D2							0.00	0	0
GPT2A On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT2A1 SPOT							0.00	0	0
Total For GPT2A1							0.00	0	0
GPT2E On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT2B1 SPOT							0.00	0	0
Total For GPT2B1							0.00	0	0
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT2C1 SPOT							0.00	0	0
Total For GPT2C1							0.00	0	0
GR1A On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GR1A2A SPOT							0.00	0	0
Total For GR1A2A							0.00	0	0
GRA2 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRA280 SPOT							0.00	0	0
Total For GRA280							0.00	0	0
GRA280 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA281 SPOT							0.00	0	0
Total For GRA281							0.00	0	0
GRA281 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA282 SPOT							0.00	0	0
Total For GRA282							0.00	0	0
GRA282 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA283 SPOT							0.00	0	0
Total For GRA283							0.00	0	0
GRA283 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA284 SPOT							0.00	0	0
Total For GRA284							0.00	0	0
GRA284 On 15/09/2011 Spot Bond			100.00000	100.00000		33,170,000,000,000.00	331,700,000	182,580,000	
Total GRA285 SPOT						33,170,000,000,000.00	331,700,000	182,580,000	
Total For GRA285						33,170,000,000,000.00	331,700,000	182,580,000	
GRA285 On 20/09/2011 Spot Bond			100.00000	100.00000		0.00	0	0	
Total GRA286 SPOT						0.00	0	0	
Total For GRA286						0.00	0	0	
GRB83 On 27/07/2011 Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000	
Total GRB83 SPOT						400,000,000,000.00	4,000,000	2,000,000	
Total For GRB83						400,000,000,000.00	4,000,000	2,000,000	
GRD155 On 12/07/2011 Spot Bond			100.00000	100.00000		0.00	0	0	
Total GRD155 SPOT						0.00	0	0	
Total For GRD155						0.00	0	0	
GRD156 On 19/07/2011 Spot Bond			100.00000	100.00000		0.00	0	0	
Total GRD156 SPOT						0.00	0	0	
Total For GRD156						0.00	0	0	
GRD157 On 08/08/2011 Spot Bond			100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRD157 SPOT							0.00	0	0
Total For GRD157							0.00	0	0
GRD157 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD158 SPOT							0.00	0	0
Total For GRD158							0.00	0	0
GRDB On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDB1 SPOT							0.00	0	0
Total For GRDB1							0.00	0	0
GRDC On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDC1 SPOT							0.00	0	0
Total For GRDC1							0.00	0	0
GRN1A On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1A1 SPOT							0.00	0	0
Total For GRN1A1							0.00	0	0
GRN1B On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1B SPOT							0.00	0	0
Total For GRN1B							0.00	0	0
GRN1C On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1C SPOT							0.00	0	0
Total For GRN1C							0.00	0	0
GRN1D On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1D SPOT							0.00	0	0
Total For GRN1D							0.00	0	0
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT01 SPOT							0.00	0	0
Total For GRT01							0.00	0	0
GRT02 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
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1C5 SPOT							0.00	0	0
Total For HMS1C5							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT							0.00	0	0
Total For HMS1D2							0.00	0	0
HMS1I On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D3 SPOT							0.00	0	0
Total For HMS1D3							0.00	0	0
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D4 SPOT							0.00	0	0
Total For HMS1D4							0.00	0	0
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D5 SPOT							0.00	0	0
Total For HMS1D5							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT							0.00	0	0
Total For HMS1E2							0.00	0	0
HMS1I On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E3 SPOT							0.00	0	0
Total For HMS1E3							0.00	0	0
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E4 SPOT							0.00	0	0
Total For HMS1E4							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT							0.00	0	0
Total For HMS1F2							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT							0.00	0	0
Total For HMS1G2							0.00	0	0
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			21,200,000,000.00	212,000	3,130,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY20 SPOT							21,200,000,000.00	212,000	3,130,000
Total For HWAY20							21,200,000,000.00	212,000	3,130,000
HWAY On 07/12/2023 Spot Bond			100.00000	100.00000			19,600,000,000.00	196,000,000	98,000,000
Total HWAY23 SPOT							19,600,000,000,000.00	196,000,000	98,000,000
Total For HWAY23							19,600,000,000,000.00	196,000,000	98,000,000
HWAY On 07/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY24 SPOT							0.00	0	0
Total For HWAY24							0.00	0	0
HWAY On 31/07/2034 Spot Bond			100.00000	100.00000			7,200,000,000,000.00	72,000,000	1,008,000
Total HWAY34 SPOT							7,200,000,000,000.00	72,000,000	1,008,000
Total For HWAY34							7,200,000,000,000.00	72,000,000	1,008,000
HWAY On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY35 SPOT							0.00	0	0
Total For HWAY35							0.00	0	0
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL01 SPOT							0.00	0	0
Total For IBL01							0.00	0	0
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL03 SPOT							0.00	0	0
Total For IBL03							0.00	0	0
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL05 SPOT							0.00	0	0
Total For IBL05							0.00	0	0
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL06 SPOT							0.00	0	0
Total For IBL06							0.00	0	0
IBL07 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL07 SPOT							0.00	0	0
Total For IBL07							0.00	0	0
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL09 SPOT							0.00	0	0
Total For IBL09							0.00	0	0
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000
Total IBL11 SPOT							1,000,000,000,000.00	10,000,000	5,000,000
Total For IBL11							1,000,000,000,000.00	10,000,000	5,000,000
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			60,000,000,000.00	600,000	300,000
Total IBL13 SPOT							60,000,000,000.00	600,000	300,000
Total For IBL13							60,000,000,000.00	600,000	300,000
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IKH1D SPOT							0.00	0	0
Total For IKH1D							0.00	0	0
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2A2 SPOT							0.00	0	0
Total For IKH2A2							0.00	0	0
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2A3 SPOT							0.00	0	0
Total For IKH2A3							0.00	0	0
IKH2B On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2B SPOT							0.00	0	0
Total For IKH2B							0.00	0	0
IKH2C On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2C SPOT							0.00	0	0
Total For IKH2C							0.00	0	0
IKH2D On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2D SPOT							0.00	0	0
Total For IKH2D							0.00	0	0
IN03 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN03 SPOT							0.00	0	0
Total For IN03							0.00	0	0
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN04 SPOT							0.00	0	0
Total For IN04							0.00	0	0
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN07 SPOT							0.00	0	0
Total For IN07							0.00	0	0
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN09 SPOT							0.00	0	0
Total For IN09							0.00	0	0
IND12 On 14/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IND124 SPOT							0.00	0	0
Total For IND124							0.00	0	0
IND124 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND125 SPOT							0.00	0	0
Total For IND125							0.00	0	0
IND125 On 28/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND126 SPOT							0.00	0	0
Total For IND126							0.00	0	0
IND126 On 05/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND127 SPOT							0.00	0	0
Total For IND127							0.00	0	0
IND127 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND128 SPOT							0.00	0	0
Total For IND128							0.00	0	0
IND128 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND129 SPOT							0.00	0	0
Total For IND129							0.00	0	0
IND129 On 26/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND130 SPOT							0.00	0	0
Total For IND130							0.00	0	0
IND130 On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND131 SPOT							0.00	0	0
Total For IND131							0.00	0	0
IND131 On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND132 SPOT							0.00	0	0
Total For IND132							0.00	0	0
IND132 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND133 SPOT							0.00	0	0
Total For IND133							0.00	0	0
IND133 On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IND134 SPOT							0.00	0	0
Total For IND134							0.00	0	0
IND13 On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND135 SPOT							0.00	0	0
Total For IND135							0.00	0	0
IND13 On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND136 SPOT							0.00	0	0
Total For IND136							0.00	0	0
IND13 On 13/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND137 SPOT							0.00	0	0
Total For IND137							0.00	0	0
IND13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND138 SPOT							0.00	0	0
Total For IND138							0.00	0	0
IND13 On 27/09/2011 Spot Bond			100.00000	100.00000		101,100,000,000,000.00	1,011,000,000	638,000,000	
Total IND139 SPOT						101,100,000,000,000.00	1,011,000,000	638,000,000	
Total For IND139						101,100,000,000,000.00	1,011,000,000	638,000,000	
IND14 On 25/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND143 SPOT							0.00	0	0
Total For IND143							0.00	0	0
IND14 On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND146 SPOT							0.00	0	0
Total For IND146							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			0.00	0	0
Total ING101 SPOT							0.00	0	0
Total For ING101							0.00	0	0
ING10 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ING102 SPOT							0.00	0	0
Total For ING102							0.00	0	0
ING11 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING114 SPOT							0.00	0	0
Total For ING114							0.00	0	0
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING115 SPOT							0.00	0	0
Total For ING115							0.00	0	0
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING116 SPOT							0.00	0	0
Total For ING116							0.00	0	0
ING11 On 29/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING117 SPOT							0.00	0	0
Total For ING117							0.00	0	0
ING11 On 15/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING119 SPOT							0.00	0	0
Total For ING119							0.00	0	0
ING12 On 24/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING120 SPOT							0.00	0	0
Total For ING120							0.00	0	0
ING29 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING29 SPOT							0.00	0	0
Total For ING29							0.00	0	0
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING30 SPOT							0.00	0	0
Total For ING30							0.00	0	0
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING31 SPOT							0.00	0	0
Total For ING31							0.00	0	0
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ING32 SPOT							0.00	0	0
Total For ING32							0.00	0	0
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING33 SPOT							0.00	0	0
Total For ING33							0.00	0	0
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING34 SPOT							0.00	0	0
Total For ING34							0.00	0	0
ING36 On 26/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING36 SPOT							0.00	0	0
Total For ING36							0.00	0	0
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING46 SPOT							0.00	0	0
Total For ING46							0.00	0	0
ING53 On 14/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING53 SPOT							0.00	0	0
Total For ING53							0.00	0	0
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
ING61 On 27/06/2011 Spot Bond			8.30000	8.30000			0.00	0	0
Total ING61 SPOT							0.00	0	0
Total For ING61							0.00	0	0
ING71 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING71 SPOT							0.00	0	0
Total For ING71							0.00	0	0
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ING89 SPOT							0.00	0	0
Total For ING89							0.00	0	0
ING97 On 10/03/2012 Spot Bond			8.82500	8.82500			0.00	0	0
Total ING97 SPOT							0.00	0	0
Total For ING97							0.00	0	0
INJ01 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ01 SPOT							0.00	0	0
Total For INJ01							0.00	0	0
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ02 SPOT							0.00	0	0
Total For INJ02							0.00	0	0
IP252U On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP252U SPOT							0.00	0	0
Total For IP252U							0.00	0	0
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	2,000
Total IPL4 SPOT							0.00	0	2,000
Total For IPL4							0.00	0	2,000
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			14,840,000,000,000.00	148,400,000	43,218,000
Total IPL6 SPOT							14,840,000,000,000.00	148,400,000	43,218,000
Total For IPL6							14,840,000,000,000.00	148,400,000	43,218,000
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	3,600,000
Total IV01 SPOT							0.00	0	3,600,000
Total For IV01							0.00	0	3,600,000
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV012 SPOT							0.00	0	0
Total For IV012							0.00	0	0
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV013 SPOT							0.00	0	0
Total For IV013							0.00	0	0
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV014 SPOT							0.00	0	0
Total For IV014							0.00	0	0
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000
Total IV015 SPOT							80,000,000,000.00	800,000	400,000
Total For IV015							80,000,000,000.00	800,000	400,000
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	10,000,000
Total IV07 SPOT							0.00	0	10,000,000
Total For IV07							0.00	0	10,000,000
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV08 SPOT							0.00	0	0
Total For IV08							0.00	0	0
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV09 SPOT							0.00	0	0
Total For IV09							0.00	0	0
IVA12 ^f On 23/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA125 SPOT							0.00	0	0
Total For IVA125							0.00	0	0
IVA12 ^f On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA126 SPOT							0.00	0	0
Total For IVA126							0.00	0	0
IVA127 On 07/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA127 SPOT							0.00	0	0
Total For IVA127							0.00	0	0
IVA128 On 14/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA128 SPOT							0.00	0	0
Total For IVA128							0.00	0	0
IVA129 On 21/07/2011 Spot Bond			100.00000	100.00000		2,500,000,000,000.00	25,000,000	25,000,000	25,000,000
Total IVA129 SPOT						2,500,000,000,000.00	25,000,000	25,000,000	25,000,000
Total For IVA129						2,500,000,000,000.00	25,000,000	25,000,000	25,000,000
IVA130 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA130 SPOT							0.00	0	0
Total For IVA130							0.00	0	0
IVA131 On 04/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA131 SPOT							0.00	0	0
Total For IVA131							0.00	0	0
IVA132 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA132 SPOT							0.00	0	0
Total For IVA132							0.00	0	0
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA133 SPOT							0.00	0	0
Total For IVA133							0.00	0	0
IVA134 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA134 SPOT							0.00	0	0
Total For IVA134							0.00	0	0
IVA135 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA135 SPOT							0.00	0	0
Total For IVA135							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA136 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA136 SPOT							0.00	0	0
Total For IVA136							0.00	0	0
IVA137 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA137 SPOT							0.00	0	0
Total For IVA137							0.00	0	0
IVA138 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA138 SPOT							0.00	0	0
Total For IVA138							0.00	0	0
IVA139 On 29/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA139 SPOT							0.00	0	0
Total For IVA139							0.00	0	0
IVA142 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA142 SPOT							0.00	0	0
Total For IVA142							0.00	0	0
IVA143 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA143 SPOT							0.00	0	0
Total For IVA143							0.00	0	0
IVA145 On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA145 SPOT							0.00	0	0
Total For IVA145							0.00	0	0
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC001 SPOT							0.00	0	0
Total For IVC001							0.00	0	0
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC002 SPOT							0.00	0	0
Total For IVC002							0.00	0	0
KCF01U On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF01U SPOT							0.00	0	0
Total For KCF01U							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF02U SPOT							0.00	0	0
Total For KCF02U							0.00	0	0
KSB00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB004 SPOT							0.00	0	0
Total For KSB004							0.00	0	0
KSB00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB005 SPOT							0.00	0	0
Total For KSB005							0.00	0	0
KSB00 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB006 SPOT							0.00	0	0
Total For KSB006							0.00	0	0
KSP00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP003 SPOT							0.00	0	0
Total For KSP003							0.00	0	0
KSP00 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP004 SPOT							0.00	0	0
Total For KSP004							0.00	0	0
KSP00 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP005 SPOT							0.00	0	0
Total For KSP005							0.00	0	0
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total KW01 SPOT							0.00	0	0
Total For KW01							0.00	0	0
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total LBK01 SPOT							0.00	0	0
Total For LBK01							0.00	0	0
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total LEO01 SPOT							0.00	0	0
Total For LEO01							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total LGL1 SPOT							0.00	0	0
Total For LGL1							0.00	0	0
LUX44 On 24/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total LUX44 SPOT							0.00	0	0
Total For LUX44							0.00	0	0
LUX45 On 23/09/2011 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000
Total LUX45 SPOT							1,000,000,000,000.00	10,000,000	5,000,000
Total For LUX45							1,000,000,000,000.00	10,000,000	5,000,000
MAQ01 On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ002 SPOT							0.00	0	0
Total For MAQ002							0.00	0	0
MAQ01 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ004 SPOT							0.00	0	0
Total For MAQ004							0.00	0	0
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			80,000,000,000.00	800,000	400,000
Total MBF018 SPOT							80,000,000,000.00	800,000	400,000
Total For MBF018							80,000,000,000.00	800,000	400,000
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF019 SPOT							0.00	0	0
Total For MBF019							0.00	0	0
MBF02 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF021 SPOT							0.00	0	0
Total For MBF021							0.00	0	0
MBF02 On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF023 SPOT							0.00	0	0
Total For MBF023							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MBF04 On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF04 SPOT							0.00	0	0
Total For MBF04							0.00	0	0
MBF16 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF16 SPOT							0.00	0	0
Total For MBF16							0.00	0	0
MBP01 On 30/01/2012 Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	3,000,000
Total MBP011 SPOT							1,200,000,000,000.00	12,000,000	3,000,000
Total For MBP011							1,200,000,000,000.00	12,000,000	3,000,000
MBP01 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
MBP01 On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP013 SPOT							0.00	0	0
Total For MBP013							0.00	0	0
MBP10 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP10U SPOT							0.00	0	0
Total For MBP10U							0.00	0	0
MBP14 On 10/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP14U SPOT							0.00	0	0
Total For MBP14U							0.00	0	0
MBP16 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP16U SPOT							0.00	0	0
Total For MBP16U							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17 On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP17U SPOT							0.00	0	0
Total For MBP17U							0.00	0	0
MBP18 On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP18U SPOT							0.00	0	0
Total For MBP18U							0.00	0	0
MBP19 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP19U SPOT							0.00	0	0
Total For MBP19U							0.00	0	0
MBP20 On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP20U SPOT							0.00	0	0
Total For MBP20U							0.00	0	0
MBP21 On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP21U SPOT							0.00	0	0
Total For MBP21U							0.00	0	0
MCB1M On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MCB1M SPOT							0.00	0	0
Total For MCB1M							0.00	0	0
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000		24,200,000,000,000.00	242,000,000	63,000,000	63,000,000
Total MET01 SPOT						24,200,000,000,000.00	242,000,000	63,000,000	63,000,000
Total For MET01						24,200,000,000,000.00	242,000,000	63,000,000	63,000,000
MFS1A On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A1 SPOT							0.00	0	0
Total For MFS1A1							0.00	0	0
MFS1A On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A2 SPOT							0.00	0	0
Total For MFS1A2							0.00	0	0
MFS1B On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1B SPOT							0.00	0	0
Total For MFS1B							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL0 ¹ On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	16,000,000
Total MGL01 SPOT							0.00	0	16,000,000
Total For MGL01							0.00	0	16,000,000
MTN0 ² On 13/07/2014 Spot Bond			100.00000	100.00000			0.00	0	19,000
Total MTN02 SPOT							0.00	0	19,000
Total For MTN02							0.00	0	19,000
MTN0 ³ On 13/07/2015 Spot Bond			100.00000	100.00000			7,600,000,000,000.00	76,000,000	19,000,000
Total MTN03 SPOT							7,600,000,000,000.00	76,000,000	19,000,000
Total For MTN03							7,600,000,000,000.00	76,000,000	19,000,000
MTN0 ⁴ On 13/07/2017 Spot Bond			100.00000	100.00000			0.00	0	5,009,000
Total MTN04 SPOT							0.00	0	5,009,000
Total For MTN04							0.00	0	5,009,000
MTN0 ⁵ 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
MTNC ⁴ On 10/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNC04 SPOT							0.00	0	0
Total For MTNC04							0.00	0	0
MTNF ¹ On 06/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNF01 SPOT							0.00	0	0
Total For MTNF01							0.00	0	0
NBK1 ⁰ On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK10B SPOT							0.00	0	0
Total For NBK10B							0.00	0	0
NBK1 ^E On 09/09/2012 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000
Total NBK1B SPOT							20,000,000,000.00	200,000	100,000
Total For NBK1B							20,000,000,000.00	200,000	100,000
NBK2 ^A On 15/09/2015 Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	908,000
Total NBK2A SPOT							180,000,000,000.00	1,800,000	908,000
Total For NBK2A							180,000,000,000.00	1,800,000	908,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	6,008,000
Total NBK3A SPOT							0.00	0	6,008,000
Total For NBK3A							0.00	0	6,008,000
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK4 SPOT							0.00	0	0
Total For NBK4							0.00	0	0
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK5B SPOT							0.00	0	0
Total For NBK5B							0.00	0	0
NBK6/ On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
Total NBK6A SPOT							0.00	0	5,000,000
Total For NBK6A							0.00	0	5,000,000
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	300,000
Total NBK6B SPOT							60,000,000,000.00	600,000	300,000
Total For NBK6B							60,000,000,000.00	600,000	300,000
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
NBK8/ 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
NBK9/ On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	8,028,000
Total NBK9A SPOT							0.00	0	8,028,000
Total For NBK9A							0.00	0	8,028,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		113,000,000,000.00		1,130,000	830,000
Total NBK11 SPOT						113,000,000,000.00		1,130,000	830,000
Total For NBK11						113,000,000,000.00		1,130,000	830,000
NBRN On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBRN1 SPOT							0.00	0	0
Total For NBRN1							0.00	0	0
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN17 SPOT							0.00	0	0
Total For NCLN17							0.00	0	0
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN19 SPOT							0.00	0	0
Total For NCLN19							0.00	0	0
NCLN On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN23 SPOT							0.00	0	0
Total For NCLN23							0.00	0	0
NCLN On 21/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN24 SPOT							0.00	0	0
Total For NCLN24							0.00	0	0
NCLN On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN42 SPOT							0.00	0	0
Total For NCLN42							0.00	0	0
NCLN On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN43 SPOT							0.00	0	0
Total For NCLN43							0.00	0	0
NCLN On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN44 SPOT							0.00	0	0
Total For NCLN44							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			120,000,000,000.00	1,200,000	600,000
Total NCLN51 SPOT							120,000,000,000.00	1,200,000	600,000
Total For NCLN51							120,000,000,000.00	1,200,000	600,000
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	300,000
Total NCLN52 SPOT							60,000,000,000.00	600,000	300,000
Total For NCLN52							60,000,000,000.00	600,000	300,000
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	300,000
Total NCLN53 SPOT							60,000,000,000.00	600,000	300,000
Total For NCLN53							60,000,000,000.00	600,000	300,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN# On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN56 SPOT							0.00	0	0
Total For NCLN56							0.00	0	0
NCLN# On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN58 SPOT							0.00	0	0
Total For NCLN58							0.00	0	0
NCLN# On 07/07/2011 Spot Bond			7.60000	7.60000			0.00	0	0
Total NCLN59 SPOT							0.00	0	0
Total For NCLN59							0.00	0	0
NCLN# On 07/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN60 SPOT							0.00	0	0
Total For NCLN60							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
Total NCLN66 SPOT							0.00	0	0
Total For NCLN66							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	520,000
Total NED6 SPOT							0.00	0	520,000
Total For NED6							0.00	0	520,000
NED7 On 08/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED7 SPOT							0.00	0	0
Total For NED7							0.00	0	0
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	29,000,000
Total NED8 SPOT							0.00	0	29,000,000
Total For NED8							0.00	0	29,000,000
NED9 On 06/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED9 SPOT							0.00	0	0
Total For NED9							0.00	0	0
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total NEDH1A SPOT							0.00	0	0
Total For NEDH1A							0.00	0	0
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total NEDH1B SPOT							0.00	0	0
Total For NEDH1B							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	300,000
Total NET31 SPOT							60,000,000,000.00	600,000	300,000
Total For NET31							60,000,000,000.00	600,000	300,000
NET39 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET39 SPOT							0.00	0	0
Total For NET39							0.00	0	0
NILB10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NILB10 SPOT							0.00	0	0
Total For NILB10							0.00	0	0
NILB6 On 29/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NILB6 SPOT							0.00	0	0
Total For NILB6							0.00	0	0
NILB9 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NILB9 SPOT							0.00	0	0
Total For NILB9							0.00	0	0
NMP20N 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
NQ1A10 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
NQ1A11 On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0
Total NQ1A11 SPOT							0.00	0	0
Total For NQ1A11							0.00	0	0
NQ1A12 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
NQ1A13 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQ1C On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C10 SPOT							0.00	0	0
Total For NQ1C10							0.00	0	0
NQ1C On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0
Total NQ1C11 SPOT							0.00	0	0
Total For NQ1C11							0.00	0	0
NQ1C On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0
Total NQ1C12 SPOT							0.00	0	0
Total For NQ1C12							0.00	0	0
NQF1A On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A7 SPOT							0.00	0	0
Total For NQF1A7							0.00	0	0
NQF1A On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A8 SPOT							0.00	0	0
Total For NQF1A8							0.00	0	0
NQF1A On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A9 SPOT							0.00	0	0
Total For NQF1A9							0.00	0	0
NQF1E On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B7 SPOT							0.00	0	0
Total For NQF1B7							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B9 SPOT							0.00	0	0
Total For NQF1B9							0.00	0	0
NQF1C On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C7 SPOT							0.00	0	0
Total For NQF1C7							0.00	0	0
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C9 SPOT							0.00	0	0
Total For NQF1C9							0.00	0	0
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D4 SPOT							0.00	0	0
Total For NQF1D4							0.00	0	0
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D5 SPOT							0.00	0	0
Total For NQF1D5							0.00	0	0
NQF1E On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0
Total NQF1D6 SPOT							0.00	0	0
Total For NQF1D6							0.00	0	0
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA013 SPOT							0.00	0	0
Total For NRA013							0.00	0	0
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000
Total NRA014 SPOT						2,000,000,000,000.00		20,000,000	10,000,000
Total For NRA014						2,000,000,000,000.00		20,000,000	10,000,000
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000		5,800,000,000,000.00		58,000,000	17,000,000
Total NRA018 SPOT						5,800,000,000,000.00		58,000,000	17,000,000
Total For NRA018						5,800,000,000,000.00		58,000,000	17,000,000
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA01U SPOT							0.00	0	0
Total For NRA01U							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	9,003,000
Total NRA022 SPOT							1,800,000,000,000.00	18,000,000	9,003,000
Total For NRA022							1,800,000,000,000.00	18,000,000	9,003,000
NRA03 On 31/05/2023 Spot Bond			100.00000	100.00000			13,600,000,000,000.00	136,000,000	68,000,000
Total NRA023 SPOT							13,600,000,000,000.00	136,000,000	68,000,000
Total For NRA023							13,600,000,000,000.00	136,000,000	68,000,000
NRA08 On 30/11/2028 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	0
Total NRA028 SPOT							1,000,000,000,000.00	10,000,000	0
Total For NRA028							1,000,000,000,000.00	10,000,000	0
NTC07 On 01/03/2012 Spot Bond			8.07500	8.07500			0.00	0	0
Total NTC07 SPOT							0.00	0	0
Total For NTC07							0.00	0	0
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC08 SPOT							0.00	0	0
Total For NTC08							0.00	0	0
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC09 SPOT							0.00	0	0
Total For NTC09							0.00	0	0
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC10 SPOT							0.00	0	0
Total For NTC10							0.00	0	0
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC11 SPOT							0.00	0	0
Total For NTC11							0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A1 SPOT							0.00	0	0
Total For OCT1A1							0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A4 SPOT							0.00	0	0
Total For OCT1A4							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total 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
OML0 On 27/10/2015 Spot Bond			100.00000	100.00000			0.00	0	1,023,000
Total OML01 SPOT							0.00	0	1,023,000
Total For OML01							0.00	0	1,023,000
OMN0 On 28/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total OMN01 SPOT							0.00	0	0
Total For OMN01							0.00	0	0
OTC1A On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTC1AU SPOT							0.00	0	0
Total For OTC1AU							0.00	0	0
OTCA On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA03 SPOT							0.00	0	0
Total For OTCA03							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCAI On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA07 SPOT							0.00	0	0
Total For OTCA07							0.00	0	0
OTCAI On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA08 SPOT							0.00	0	0
Total For OTCA08							0.00	0	0
OTCAI On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA10 SPOT							0.00	0	0
Total For OTCA10							0.00	0	0
OTCB1 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCB1U SPOT							0.00	0	0
Total For OTCB1U							0.00	0	0
PBETC On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PBET01 SPOT							0.00	0	0
Total For PBET01							0.00	0	0
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2A4 SPOT							0.00	0	0
Total For PC2A4							0.00	0	0
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2A4R SPOT							0.00	0	0
Total For PC2A4R							0.00	0	0
PC2B4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2B4 SPOT							0.00	0	0
Total For PC2B4							0.00	0	0
PC2C4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2C4 SPOT							0.00	0	0
Total For PC2C4							0.00	0	0
PC2D4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2D4 SPOT							0.00	0	0
Total For PC2D4							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PCF03 SPOT							0.00	0	0
Total For PCF03							0.00	0	0
PNP01 On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP01 SPOT							0.00	0	0
Total For PNP01							0.00	0	0
PNP02 On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP02 SPOT							0.00	0	0
Total For PNP02							0.00	0	0
PR2A1 On 15/06/2014 Spot Bond			100.00000	100.00000		140,800,000,000,000.00	14,408,000,000	875,000,000	
Total PR2A1F SPOT						1,440,800,000,000,000.00	14,408,000,000	875,000,000	
Total For PR2A1F						1,440,800,000,000,000.00	14,408,000,000	875,000,000	
PR2A2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A2B SPOT							0.00	0	0
Total For PR2A2B							0.00	0	0
PR2A2 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A2C SPOT							0.00	0	0
Total For PR2A2C							0.00	0	0
PR2A3 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A3B SPOT							0.00	0	0
Total For PR2A3B							0.00	0	0
PR2A4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A4D SPOT							0.00	0	0
Total For PR2A4D							0.00	0	0
PR2A5 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A5C SPOT							0.00	0	0
Total For PR2A5C							0.00	0	0
PR2A6 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A6C SPOT							0.00	0	0
Total For PR2A6C							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A€ 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
PR2A€ 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			2,500,000,000,000.00	25,000,000	25,000,000
Total PR2B1F SPOT							2,500,000,000,000.00	25,000,000	25,000,000
Total For PR2B1F							2,500,000,000,000.00	25,000,000	25,000,000
PR2B2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B2B SPOT							0.00	0	0
Total For PR2B2B							0.00	0	0
PR2B4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B4D SPOT							0.00	0	0
Total For PR2B4D							0.00	0	0
PR2B5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B5E SPOT							0.00	0	0
Total For PR2B5E							0.00	0	0
PR2C1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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			3,300,000,000,000.00	33,000,000	33,000,000
Total PR2C1F SPOT							3,300,000,000,000.00	33,000,000	33,000,000
Total For PR2C1F							3,300,000,000,000.00	33,000,000	33,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,000,000,000,000.00	30,000,000	25,000,000
Total PR2D1F SPOT							3,000,000,000,000.00	30,000,000	25,000,000
Total For PR2D1F							3,000,000,000,000.00	30,000,000	25,000,000
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
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
PSG0 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PSG01 SPOT							0.00	0	0
Total For PSG01							0.00	0	0
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R009P SPOT							0.00	0	0
Total For R009P							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R010P SPOT							0.00	0	0
Total For R010P							0.00	0	0
R120C On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total R120C SPOT							0.00	0	0
Total For R120C							0.00	0	0
R155 On 31/08/2011 Spot Bond			5.55000	5.54000			277,500,000,000.00	50,000,000	110,011,111
Total R155 SPOT							277,500,000,000.00	50,000,000	110,011,111
Total For R155							277,500,000,000.00	50,000,000	110,011,111
R155P On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total R155P SPOT							0.00	0	0
Total For R155P							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.50000	7.49000			240,615,713,385,000.00	32,082,095,118	10,217,945,717
Total R157 SPOT							240,615,713,385,000.00	32,082,095,118	10,217,945,717
Total For R157							240,615,713,385,000.00	32,082,095,118	10,217,945,717
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			8.54000	8.52000			187,185,639,646,180.00	21,918,693,167	11,338,623,000
Total R186 SPOT							187,185,639,646,180.00	21,918,693,167	11,338,623,000
Total For R186							187,185,639,646,180.00	21,918,693,167	11,338,623,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R188P SPOT							0.00	0	0
Total For R188P							0.00	0	0
R189 On 31/03/2013 Spot Bond			1.22000	1.22000			9,087,780,000,000.00	7,449,000,000	3,133,000,000
Total R189 SPOT							9,087,780,000,000.00	7,449,000,000	3,133,000,000
Total For R189							9,087,780,000,000.00	7,449,000,000	3,133,000,000
R197 On 07/12/2023 Spot Bond			2.51000	2.51000			3,747,098,680,000.00	1,492,868,000	347,668,000
Total R197 SPOT							3,747,098,680,000.00	1,492,868,000	347,668,000
Total For R197							3,747,098,680,000.00	1,492,868,000	347,668,000
R201 On 21/12/2014 Spot Bond			7.12000	7.11000			56,720,056,000,000.00	7,966,300,000	3,035,100,000
Total R201 SPOT							56,720,056,000,000.00	7,966,300,000	3,035,100,000
Total For R201							56,720,056,000,000.00	7,966,300,000	3,035,100,000
R202 On 07/12/2033 Spot Bond			2.50000	2.50000			4,865,000,000,000.00	1,946,000,000	2,118,603,000
Total R202 SPOT							4,865,000,000,000.00	1,946,000,000	2,118,603,000
Total For R202							4,865,000,000,000.00	1,946,000,000	2,118,603,000
R203 On 15/09/2017 Spot Bond			8.05500	8.04000			57,980,324,970,000.00	7,198,054,000	4,723,239,000
Total R203 SPOT							57,980,324,970,000.00	7,198,054,000	4,723,239,000
Total For R203							57,980,324,970,000.00	7,198,054,000	4,723,239,000
R204 On 21/12/2018 Spot Bond			8.24000	8.21500			86,772,836,160,000.00	10,530,684,000	5,275,043,100
Total R204 SPOT							86,772,836,160,000.00	10,530,684,000	5,275,043,100
Total For R204							86,772,836,160,000.00	10,530,684,000	5,275,043,100
R205 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R205 SPOT							0.00	0	0
Total For R205							0.00	0	0
R206 On 15/01/2014 Spot Bond			6.91000	6.90000			64,359,740,000,000.00	9,314,000,000	3,486,600,000
Total R206 SPOT							64,359,740,000,000.00	9,314,000,000	3,486,600,000
Total For R206							64,359,740,000,000.00	9,314,000,000	3,486,600,000
R207 On 15/01/2020 Spot Bond			8.33000	8.29500			138,498,491,768,000.00	16,626,469,600	6,739,989,800
Total R207 SPOT							138,498,491,768,000.00	16,626,469,600	6,739,989,800
Total For R207							138,498,491,768,000.00	16,626,469,600	6,739,989,800

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			8.34500	8.32500			93,740,327,985,000.00	11,233,113,000	7,000,135,000
Total R208 SPOT										93,740,327,985,000.00	11,233,113,000	7,000,135,000
Total For R208										93,740,327,985,000.00	11,233,113,000	7,000,135,000
R209	On	31/03/2036	Spot Bond			8.73000	8.70500			217,067,905,620,000.00	24,864,594,000	9,610,946,000
Total R209 SPOT										217,067,905,620,000.00	24,864,594,000	9,610,946,000
Total For R209										217,067,905,620,000.00	24,864,594,000	9,610,946,000
R210	On	31/03/2028	Spot Bond			2.55000	2.54000			2,994,465,000,000.00	1,174,300,000	810,742,358
Total R210 SPOT										2,994,465,000,000.00	1,174,300,000	810,742,358
Total For R210										2,994,465,000,000.00	1,174,300,000	810,742,358
R211	On	31/01/2017	Spot Bond			1.99000	1.99000			1,162,160,000,000.00	584,000,000	984,132,206
Total R211 SPOT										1,162,160,000,000.00	584,000,000	984,132,206
Total For R211										1,162,160,000,000.00	584,000,000	984,132,206
R212	On	31/01/2022	Spot Bond			2.52000	2.52000			575,064,000,000.00	228,200,000	546,800,000
Total R212 SPOT										575,064,000,000.00	228,200,000	546,800,000
Total For R212										575,064,000,000.00	228,200,000	546,800,000
R213	On	28/02/2031	Spot Bond			8.74000	8.71500			19,635,284,000,000.00	2,246,600,000	553,300,000
Total R213 SPOT										19,635,284,000,000.00	2,246,600,000	553,300,000
Total For R213										19,635,284,000,000.00	2,246,600,000	553,300,000
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			19,110,000,000,000.00	2,940,000,000	2,136,000,000
Total R214 SPOT										19,110,000,000,000.00	2,940,000,000	2,136,000,000
Total For R214										19,110,000,000,000.00	2,940,000,000	2,136,000,000
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0
Total R220C SPOT										0.00	0	0
Total For R220C										0.00	0	0
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0
Total R221C SPOT										0.00	0	0
Total For R221C										0.00	0	0
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0
Total R222C SPOT										0.00	0	0
Total For R222C										0.00	0	0

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C On 21/06/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R351C SPOT							0.00	0	0
Total For R351C							0.00	0	0
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R352C SPOT							0.00	0	0
Total For R352C							0.00	0	0
RCSB01 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
RCSC03 On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC03 SPOT							0.00	0	0
Total For RCSC03							0.00	0	0
RCSC04 On 06/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC04 SPOT							0.00	0	0
Total For RCSC04							0.00	0	0
RCSC05 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
RES03 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES03 SPOT							0.00	0	0
Total For RES03							0.00	0	0
RESB01 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RESB01 SPOT							0.00	0	0
Total For RESB01							0.00	0	0
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			3,037,500,000.00	30,375,000	18,187,500
Total RP002 SPOT							3,037,500,000.00	30,375,000	18,187,500
Total For RP002							3,037,500,000.00	30,375,000	18,187,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG0 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG01 SPOT							0.00	0	0
Total For RPG01							0.00	0	0
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	8,809,000
Total RW02 SPOT							0.00	0	8,809,000
Total For RW02							0.00	0	8,809,000
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		2,000,000,000,000.00	0.00	20,000,000	10,000,000
Total SBK12 SPOT						2,000,000,000,000.00		20,000,000	10,000,000
Total For SBK12						2,000,000,000,000.00		20,000,000	10,000,000
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000		60,000,000,000.00	0.00	600,000	300,000
Total SBK13 SPOT						60,000,000,000.00		600,000	300,000
Total For SBK13						60,000,000,000.00		600,000	300,000
SBK5 On 17/11/2011 Spot Bond			100.00000	100.00000		13,648,312,000,000.00	0.00	136,483,120	4,000,000
Total SBK5 SPOT						13,648,312,000,000.00		136,483,120	4,000,000
Total For SBK5						13,648,312,000,000.00		136,483,120	4,000,000
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	17,007,000
Total SBK7 SPOT							0.00	0	17,007,000
Total For SBK7							0.00	0	17,007,000
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			0.00	0	2,011,000
Total SBK8 SPOT							0.00	0	2,011,000
Total For SBK8							0.00	0	2,011,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			0.00	0	3,007,000
Total SBK9 SPOT							0.00	0	3,007,000
Total For SBK9							0.00	0	3,007,000
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			2,300,000,000.00	400,000	13,086,160
Total SBK11 SPOT							2,300,000,000.00	400,000	13,086,160
Total For SBK11							2,300,000,000.00	400,000	13,086,160
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN18 SPOT							0.00	0	0
Total For SBN18							0.00	0	0
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN20 SPOT							0.00	0	0
Total For SBN20							0.00	0	0
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN27 SPOT							0.00	0	0
Total For SBN27							0.00	0	0
SBN29 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN29 SPOT							0.00	0	0
Total For SBN29							0.00	0	0
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN31 SPOT							0.00	0	0
Total For SBN31							0.00	0	0
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN32 SPOT							0.00	0	0
Total For SBN32							0.00	0	0
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN33 SPOT							0.00	0	0
Total For SBN33							0.00	0	0
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN34 SPOT							0.00	0	0
Total For SBN34							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBN47 On 21/07/2011 Spot Bond			2.50000	2.50000			0.00	0	0
Total SBN47 SPOT							0.00	0	0
Total For SBN47							0.00	0	0
SBN48 On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN48 SPOT							0.00	0	0
Total For SBN48							0.00	0	0
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
SBR00 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR002 SPOT							0.00	0	0
Total For SBR002							0.00	0	0
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			0.00	0	0
Total SBS13 SPOT							0.00	0	0
Total For SBS13							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS14 SPOT							0.00	0	0
Total For SBS14							0.00	0	0
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS15 SPOT							0.00	0	0
Total For SBS15							0.00	0	0
SBS16 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS16 SPOT							0.00	0	0
Total For SBS16							0.00	0	0
SBS17 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS17 SPOT							0.00	0	0
Total For SBS17							0.00	0	0
SBS18 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS18 SPOT							0.00	0	0
Total For SBS18							0.00	0	0
SBS19 On 23/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS19 SPOT							0.00	0	0
Total For SBS19							0.00	0	0
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS3 SPOT							0.00	0	0
Total For SBS3							0.00	0	0
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS4 SPOT							0.00	0	0
Total For SBS4							0.00	0	0
SBS5 On 07/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS5 SPOT							0.00	0	0
Total For SBS5							0.00	0	0
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000
Total SBS7 SPOT							20,000,000,000.00	200,000	100,000
Total For SBS7							20,000,000,000.00	200,000	100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	909,000
Total SBS9 SPOT							180,000,000,000.00	1,800,000	909,000
Total For SBS9							180,000,000,000.00	1,800,000	909,000
SBS11 On 03/07/2013 Spot Bond			100.00000	100.00000			144,000,000,000.00	1,440,000	920,000
Total SBS110 SPOT							144,000,000,000.00	1,440,000	920,000
Total For SBS110							144,000,000,000.00	1,440,000	920,000
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000
Total SBS111 SPOT							80,000,000,000.00	800,000	400,000
Total For SBS111							80,000,000,000.00	800,000	400,000
SBS11 On 31/01/2017 Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000
Total SBS112 SPOT							80,000,000,000.00	800,000	400,000
Total For SBS112							80,000,000,000.00	800,000	400,000
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 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM219 SPOT							0.00	0	0
Total For SCM219							0.00	0	0
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SHI02 SPOT							0.00	0	0
Total For SHI02							0.00	0	0
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SLI1 SPOT							0.00	0	0
Total For SLI1							0.00	0	0
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000
Total SLI2 SPOT							1,000,000,000,000.00	10,000,000	5,000,000
Total For SLI2							1,000,000,000,000.00	10,000,000	5,000,000
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			0.00	0	360,000
Total SMF1 SPOT							0.00	0	360,000
Total For SMF1							0.00	0	360,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF2 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	900,000
Total SMF2 SPOT							0.00	0	900,000
Total For SMF2							0.00	0	900,000
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF3 SPOT							0.00	0	0
Total For SMF3							0.00	0	0
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000
Total SNT01 SPOT							1,400,000,000,000.00	14,000,000	7,000,000
Total For SNT01							1,400,000,000,000.00	14,000,000	7,000,000
SYN81 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN814 SPOT							0.00	0	0
Total For SYN814							0.00	0	0
SYN81 On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN815 SPOT							0.00	0	0
Total For SYN815							0.00	0	0
SYN81 On 04/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN816 SPOT							0.00	0	0
Total For SYN816							0.00	0	0
SYN81 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN817 SPOT							0.00	0	0
Total For SYN817							0.00	0	0
SYN81 On 18/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN819 SPOT							0.00	0	0
Total For SYN819							0.00	0	0
SYN82 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN820 SPOT							0.00	0	0
Total For SYN820							0.00	0	0
SYN82 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN821 SPOT							0.00	0	0
Total For SYN821							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN82 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN822 SPOT							0.00	0	0
Total For SYN822							0.00	0	0
SYN82 On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN823 SPOT							0.00	0	0
Total For SYN823							0.00	0	0
SYN82 On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN824 SPOT							0.00	0	0
Total For SYN824							0.00	0	0
SYN82 On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN825 SPOT							0.00	0	0
Total For SYN825							0.00	0	0
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN826 SPOT							0.00	0	0
Total For SYN826							0.00	0	0
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN827 SPOT							0.00	0	0
Total For SYN827							0.00	0	0
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN828 SPOT							0.00	0	0
Total For SYN828							0.00	0	0
SYN82 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN829 SPOT							0.00	0	0
Total For SYN829							0.00	0	0
SYN83 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN830 SPOT							0.00	0	0
Total For SYN830							0.00	0	0
SYN83 On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN831 SPOT							0.00	0	0
Total For SYN831							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN83 On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN832 SPOT							0.00	0	0
Total For SYN832							0.00	0	0
SYN83 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN833 SPOT							0.00	0	0
Total For SYN833							0.00	0	0
SYN83 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN834 SPOT							0.00	0	0
Total For SYN834							0.00	0	0
SYN83 On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN835 SPOT							0.00	0	0
Total For SYN835							0.00	0	0
SYN83 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN836 SPOT							0.00	0	0
Total For SYN836							0.00	0	0
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ18 SPOT							0.00	0	0
Total For SZ18							0.00	0	0
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			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	999,000,000
Total T018 SPOT							0.00	0	999,000,000
Total For T018							0.00	0	999,000,000
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS06 SPOT							0.00	0	0
Total For TFS06							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS77 SPOT							0.00	0	0
Total For TFS77							0.00	0	0
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS78 SPOT							0.00	0	0
Total For TFS78							0.00	0	0
TFS79 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS79 SPOT							0.00	0	0
Total For TFS79							0.00	0	0
TFS80 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS80 SPOT							0.00	0	0
Total For TFS80							0.00	0	0
TFS81 On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS81 SPOT							0.00	0	0
Total For TFS81							0.00	0	0
TFS82 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS82 SPOT							0.00	0	0
Total For TFS82							0.00	0	0
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TH7A2A SPOT							0.00	0	0
Total For TH7A2A							0.00	0	0
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6A2 SPOT							0.00	0	0
Total For THE6A2							0.00	0	0
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6A3 SPOT							0.00	0	0
Total For THE6A3							0.00	0	0
THE6E On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6B SPOT							0.00	0	0
Total For THE6B							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6C On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6C SPOT							0.00	0	0
Total For THE6C							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7A1 SPOT							0.00	0	0
Total For THE7A1							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7A3 SPOT							0.00	0	0
Total For THE7A3							0.00	0	0
THE7E On 18/10/2012 Spot Bond			100.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8D1 SPOT							0.00	0	0
Total For THE8D1							0.00	0	0
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TL12 SPOT							0.00	0	0
Total For TL12							0.00	0	0
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,011,000
Total TL15 SPOT							400,000,000,000.00	4,000,000	2,011,000
Total For TL15							400,000,000,000.00	4,000,000	2,011,000
TL20 On 22/02/2020 Spot Bond			6.00000	6.00000			0.00	0	0
Total TL20 SPOT							0.00	0	0
Total For TL20							0.00	0	0
TN17 On 14/11/2017 Spot Bond			100.00000	100.00000			206,760,000,000,000.00	2,067,600,000	997,369,000
Total TN17 SPOT							206,760,000,000,000.00	2,067,600,000	997,369,000
Total For TN17							206,760,000,000,000.00	2,067,600,000	997,369,000
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			71,400,000,000,000.00	714,000,000	249,042,000
Total TN20 SPOT							71,400,000,000,000.00	714,000,000	249,042,000
Total For TN20							71,400,000,000,000.00	714,000,000	249,042,000
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			24,000,000,000,000.00	240,000,000	75,000,000
Total TN23 SPOT							24,000,000,000,000.00	240,000,000	75,000,000
Total For TN23							24,000,000,000,000.00	240,000,000	75,000,000
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			25,000,000,000,000.00	250,000,000	30,000,000
Total TN25 SPOT							25,000,000,000,000.00	250,000,000	30,000,000
Total For TN25							25,000,000,000,000.00	250,000,000	30,000,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			5,400,000,000,000.00	54,000,000	13,028,000
Total TN27 SPOT							5,400,000,000,000.00	54,000,000	13,028,000
Total For TN27							5,400,000,000,000.00	54,000,000	13,028,000
TNF11 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TNF11 SPOT							0.00	0	0
Total For TNF11							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TSP10 On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP109 SPOT							0.00	0	0
Total For TSP109							0.00	0	0
TSP11 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP111 SPOT							0.00	0	0
Total For TSP111							0.00	0	0
TSP11 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP116 SPOT							0.00	0	0
Total For TSP116							0.00	0	0
TSP11 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP117 SPOT							0.00	0	0
Total For TSP117							0.00	0	0
TSP11 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP118 SPOT							0.00	0	0
Total For TSP118							0.00	0	0
TSP11 On 14/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP119 SPOT							0.00	0	0
Total For TSP119							0.00	0	0
TSP12 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP120 SPOT							0.00	0	0
Total For TSP120							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP12 On 02/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP121 SPOT							0.00	0	0
Total For TSP121							0.00	0	0
TSP12 On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP122 SPOT							0.00	0	0
Total For TSP122							0.00	0	0
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000		14,000,000,000,000.00		140,000,000	35,000,000
Total UG21 SPOT						14,000,000,000,000.00		140,000,000	35,000,000
Total For UG21						14,000,000,000,000.00		140,000,000	35,000,000
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000		10,400,000,000,000.00		104,000,000	24,400,000
Total UTR02 SPOT						10,400,000,000,000.00		104,000,000	24,400,000
Total For UTR02						10,400,000,000,000.00		104,000,000	24,400,000
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
UTR40 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR40 SPOT							0.00	0	0
Total For UTR40							0.00	0	0
VIP1A On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A2 SPOT							0.00	0	0
Total For VIP1A2							0.00	0	0
VIP1A On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A3 SPOT							0.00	0	0
Total For VIP1A3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOYT: On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOYT01 SPOT							0.00	0	0
Total For VOYT01							0.00	0	0
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			19,942,000,000,000.00	199,420,000	51,717,000
Total WS04 SPOT							19,942,000,000,000.00	199,420,000	51,717,000
Total For WS04							19,942,000,000,000.00	199,420,000	51,717,000
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			11,000,000,000,000.00	110,000,000	206,000,000
Total WS05 SPOT							11,000,000,000,000.00	110,000,000	206,000,000
Total For WS05							11,000,000,000,000.00	110,000,000	206,000,000
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			9,762,000,000,000.00	97,620,000	98,120,000
Total WSP1 SPOT							9,762,000,000,000.00	97,620,000	98,120,000
Total For WSP1							9,762,000,000,000.00	97,620,000	98,120,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			14,600,000,000,000.00	146,000,000	73,000,000
Total WSP2 SPOT							14,600,000,000,000.00	146,000,000	73,000,000
Total For WSP2							14,600,000,000,000.00	146,000,000	73,000,000
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			10,292,000,000,000.00	102,920,000	102,920,000
Total WSP3 SPOT							10,292,000,000,000.00	102,920,000	102,920,000
Total For WSP3							10,292,000,000,000.00	102,920,000	102,920,000
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			15,292,000,000,000.00	152,920,000	152,920,000
Total WSP4 SPOT							15,292,000,000,000.00	152,920,000	152,920,000
Total For WSP4							15,292,000,000,000.00	152,920,000	152,920,000
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			12,000,000,000,000.00	120,000,000	60,000,000
Total WSP5 SPOT							12,000,000,000,000.00	120,000,000	60,000,000
Total For WSP5							12,000,000,000,000.00	120,000,000	60,000,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z025 SPOT							0.00	0	0
Total For Z025							0.00	0	0
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z071 SPOT							0.00	0	0
Total For Z071							0.00	0	0
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z083 SPOT							0.00	0	0
Total For Z083							0.00	0	0
ZA001 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA001 SPOT							0.00	0	0
Total For ZA001							0.00	0	0
ZA002 On 16/08/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA002 SPOT							0.00	0	0
Total For ZA002							0.00	0	0
ZA003 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA003 SPOT							0.00	0	0
Total For ZA003							0.00	0	0
ZA004 On 12/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA004 SPOT							0.00	0	0
Total For ZA004							0.00	0	0
ZA005 On 12/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA005 SPOT							0.00	0	0
Total For ZA005							0.00	0	0
ZA007 On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA007 SPOT							0.00	0	0
Total For ZA007							0.00	0	0
ZA008 On 19/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA008 SPOT							0.00	0	0
Total For ZA008							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA009 SPOT							0.00	0	0
Total For ZA009							0.00	0	0
ZA010 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA010 SPOT							0.00	0	0
Total For ZA010							0.00	0	0
ZA011 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA011 SPOT							0.00	0	0
Total For ZA011							0.00	0	0
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA012 SPOT							0.00	0	0
Total For ZA012							0.00	0	0
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA013 SPOT							0.00	0	0
Total For ZA013							0.00	0	0
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA014 SPOT							0.00	0	0
Total For ZA014							0.00	0	0
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA015 SPOT							0.00	0	0
Total For ZA015							0.00	0	0
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA016 SPOT							0.00	0	0
Total For ZA016							0.00	0	0
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA017 SPOT							0.00	0	0
Total For ZA017							0.00	0	0
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA018 SPOT							0.00	0	0
Total For ZA018							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA019 SPOT							0.00	0	0
Total For ZA019							0.00	0	0
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA020 SPOT							0.00	0	0
Total For ZA020							0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA021 SPOT							0.00	0	0
Total For ZA021							0.00	0	0
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA022 SPOT							0.00	0	0
Total For ZA022							0.00	0	0
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA023 SPOT							0.00	0	0
Total For ZA023							0.00	0	0
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA024 SPOT							0.00	0	0
Total For ZA024							0.00	0	0
Total for SPOT							3,639,769,233,014,180.00	185,229,317,543	81,364,638,762
Total for SPOT :							3,639,769,233,014,180.00	185,229,317,543	81,364,638,762
Total Futures							3,639,769,236,926,540.00	185,229,317,564	81,364,848,394
Total Options							0.00	0	11,720
Grand Total:							3,639,769,236,926,540.00	185,229,317,564	81,364,860,114