



Interest Rates Daily MTM Report

Daily summary for: 29/07/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 03/08/2011 Can-Do Future			6.70890	6.70430		14.43	0.00	10,000	5,500
Total ANY DAY EXPIRY CAAF \$ Future							0.00	10,000	5,500
ANY D On 03/08/2011 Can-Do Future	6.70	Call		52.00000	50,000	14.43	0.00	0	11,000
ANY D On 03/08/2011 Can-Do Future	6.70	Put		48.00000	41,000	14.43	0.00	0	0
ANY D On 03/08/2011 Can-Do Future	6.75	Call		33.00000	30,000	15.10	0.00	0	0
ANY D On 03/08/2011 Can-Do Future	6.75	Put		79.00000	71,000	15.10	0.00	0	0
ANY D On 03/08/2011 Can-Do Future	6.65	Call		82.00000	81,000	14.66	0.00	0	0
ANY D On 03/08/2011 Can-Do Future	6.65	Put		28.00000	22,000	14.66	0.00	0	0
ANY D On 03/08/2011 Can-Do Future	6.80	Put		0.00000	108,000	15.76	0.00	0	0
ANY D On 03/08/2011 Can-Do Future	6.80	Call		0.00000	17,000	15.76	0.00	11,000	11,000
Total ANY DAY EXPIRY CAAF \$ Option							0.00	11,000	22,000
Total For ANY DAY EXPIRY							0.00	21,000	27,500
ANY D On 24/10/2011 Can-Do Future			6.79000	6.70000		15.20	0.00	0	0
Total ANY DAY EXPIRY CAAG \$ Future							0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.70	Call		0.00000	248,000	15.23	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.70	Put		0.00000	158,000	15.23	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.75	Call		0.00000	221,000	15.21	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.75	Put		0.00000	181,000	15.21	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANY D On 24/10/2011 Can-Do Future	6.65	Call		0.00000	277,000	15.24		0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.65	Put		0.00000	137,000	15.24		0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.00	Put		0.00000	340,000	16.30		0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.00	Call		0.00000	130,000	16.30		0.00	7,143	7,143
ANY D On 24/10/2011 Can-Do Future	7.40	Put		0.00000	668,000	18.50		0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.40	Call		0.00000	58,000	18.50		0.00	6,757	6,757
Total ANY DAY EXPIRY CAAG \$ Option								0.00	13,900	13,900
Total For ANY DAY EXPIRY								0.00	13,900	13,900
CF CA On 19/09/2011 Can-Do Future			0.04120	0.04150				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			0.08100	0.07970				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	34,900	85,686
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000				0.00	0	0
Total ES18 Future								0.00	0	0
Total For ES18								0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000				0.00	0	0
Total ES23 Future								0.00	0	0
Total For ES23								0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000				0.00	0	0
Total ES26 Future								0.00	0	0
Total For ES26								0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000				0.00	0	0
Total ES33 Future								0.00	0	0
Total For ES33								0.00	0	0
R155 On 31/08/2011 Price Contribution			100.00000	100.00000				0.00	0	0
Total R155 Future								0.00	0	0
Total For R155								0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201/F On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201/R206 Future							0.00	0	0
Total For R201/R206							0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total R202 Future							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203 Future							0.00	0	0
Total For R203							0.00	0	0
R203/F On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203/R157 Future							0.00	0	0
Total For R203/R157							0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204 Future							0.00	0	0
Total For R204							0.00	0	0
R204/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204/R157 Future							0.00	0	0
Total For R204/R157							0.00	0	0
R204/F On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204/R203 Future							0.00	0	0
Total For R204/R203							0.00	0	0
R206 On 15/01/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R206 Future							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207 Future							0.00	0	0
Total For R207							0.00	0	0
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207/R157 Future							0.00	0	0
Total For R207/R157							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210 On 31/03/2028 Price Contribution			100.00000	100.00000			0.00	0	0
Total R210 Future							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R211 Future							0.00	0	0
Total For R211							0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
Total R212 Future							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213 Future							0.00	0	0
Total For R213							0.00	0	0
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213/R186 Future							0.00	0	0
Total For R213/R186							0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214 Future							0.00	0	0
Total For R214							0.00	0	0
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future							0.00	0	0
Total For R214/R209							0.00	0	0
Total for Price Contribution							0.00	0	0
R157 On 04/08/2011 Bond Future			7.33800	7.36900		3.00	0.00	0	7,535
R157 On 03/11/2011 Bond Future			7.44200	7.47600		3.25	12,194,523.00	100	3,487
R157 On 02/02/2012 Bond Future			7.55500	7.59100		3.50	0.00	0	0
R157 On 03/05/2012 Bond Future			7.68800	7.72800		3.50	0.00	0	0
R157 On 02/08/2012 Bond Future			7.85100	7.89500		3.50	0.00	0	0
Total R157 Future							12,194,523.00	100	11,022
R157 On 04/08/2011 Bond Future	7.50	Call		583.00000	658,000	3.00	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Put		69.00000	21,000	3.00	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		748.00000	841,000	3.02	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		38.00000	9,000	3.02	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		436.00000	489,000	2.99	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		118.00000	48,000	2.99	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		709.00000	577,000	2.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		41.00000	31,000	2.95	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		20.00000	4,000	3.05	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		925.00000	1,031,000	3.05	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,683.00000	1,804,000	3.13	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		1.00000	0,000	3.13	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		3,217.00000	3,339,000	3.23	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000	3.23	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		2,936.00000	3,029,000	3.47	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		118.00000	85,000	3.47	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		3,099.00000	3,195,000	3.49	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		102.00000	72,000	3.49	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		2,776.00000	2,865,000	3.45	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		137.00000	101,000	3.45	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		3,448.00000	3,507,000	3.80	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		363.00000	298,000	3.80	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		3,587.00000	3,649,000	3.82	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		335.00000	273,000	3.82	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		3,310.00000	3,366,000	3.79	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		392.00000	324,000	3.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.25	Call		2,542.00000	2,562,000	3.65	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		882.00000	774,000	3.65	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		2,653.00000	2,675,000	3.67	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		836.00000	730,000	3.67	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		2,434.00000	2,451,000	3.64	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		932.00000	821,000	3.64	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Call		311.00000	1,958,000	3.58	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		0.00000	1,517,000	3.58	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		458.00000	2,045,000	3.59	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		0.00000	1,456,000	3.59	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		163.00000	1,873,000	3.56	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		0.00000	1,580,000	3.56	0.00	0	0
Total R157 Option										0.00	0	4,520
Total For R157										12,194,523.00	100	15,542
R186	On	04/08/2011	Bond Future			8.49600	8.49700		9.75	805,805,000.28	6,804	7,723
R186	On	03/11/2011	Bond Future			8.57000	8.57100		10.25	817,728,602.04	6,804	20,119
R186	On	02/02/2012	Bond Future			8.64500	8.64600		11.50	0.00	0	2,500
R186	On	03/05/2012	Bond Future			8.72500	8.72600		11.50	0.00	0	0
R186	On	02/08/2012	Bond Future			8.81300	8.81400		11.25	0.00	0	0
Total R186 Future										1,623,533,602.32	13,608	30,342
R186	On	04/08/2011	Bond Future	8.25	Call		52.00000	33,000	9.62	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		2,440.00000	2,412,000	9.62	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		99.00000	70,000	9.65	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		1,998.00000	1,960,000	9.65	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		26.00000	14,000	9.59	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		2,906.00000	2,885,000	9.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.35	Put		1,589.00000	1,538,000	9.67	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		176.00000	135,000	9.67	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		100.00000	69,000	9.87	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,011.00000	1,990,000	9.87	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		4,206.00000	4,214,000	10.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		3.00000	2,000	10.03	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		10,689.00000	10,698,000	10.54	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	0,000	10.54	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		5,110.00000	5,001,000	10.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		1,194.00000	1,075,000	10.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,437.00000	5,333,000	10.64	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		1,077.00000	964,000	10.64	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,792.00000	4,678,000	10.57	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		1,322.00000	1,199,000	10.57	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		1,948.00000	1,811,000	10.43	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		3,606.00000	3,478,000	10.43	0.00	0	5,600
R186	On	03/11/2011	Bond Future	8.10	Put		5,517.00000	5,401,000	10.01	0.00	0	0
R186	On	03/11/2011	Bond Future	8.10	Call		985.00000	878,000	10.01	0.00	0	1,275
R186	On	03/11/2011	Bond Future	8.35	Put		3,848.00000	3,711,000	10.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.35	Call		1,753.00000	1,625,000	10.16	0.00	0	425
R186	On	03/11/2011	Bond Future	8.55	Call		2,584.00000	2,451,000	10.29	0.00	0	0
R186	On	03/11/2011	Bond Future	8.55	Put		2,781.00000	2,638,000	10.29	0.00	0	425
R186	On	03/11/2011	Bond Future	9.10	Call		5,771.00000	5,672,000	10.68	0.00	0	0
R186	On	03/11/2011	Bond Future	9.10	Put		970.00000	861,000	10.68	0.00	0	1,275
R186	On	02/02/2012	Bond Future	9.00	Call		5,582.00000	5,660,000	11.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.00	Put		2,394.00000	2,463,000	11.69	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,868.00000	5,945,000	11.73	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		2,240.00000	2,308,000	11.73	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		5,302.00000	5,380,000	11.65	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		2,556.00000	2,625,000	11.65	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		6,302.00000	6,101,000	11.70	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		3,869.00000	3,659,000	11.70	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		6,563.00000	6,364,000	11.73	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		3,694.00000	3,486,000	11.73	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		6,046.00000	5,842,000	11.66	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		4,051.00000	3,838,000	11.66	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Call		0.00000	4,928,000	11.25	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		568.00000	5,487,000	11.25	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Call		0.00000	5,161,000	11.30	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		124.00000	5,276,000	11.30	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		0.00000	4,705,000	11.21	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		1,015.00000	5,711,000	11.21	0.00	0	0
Total R186 Option										0.00	0	10,600
Total For R186										1,623,533,602.32	13,608	40,942
R189	On	04/08/2011	Bond Future			215.13141	215.09051			0.00	0	0
R189	On	03/11/2011	Bond Future			212.20011	212.15872			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Call		3,091.00000	3,131,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Call		3,041.00000	3,081,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	211.95	Call		3,141.00000	3,181,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.00	Call		159.00000	200,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.05	Call		109.00000	150,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0
R189	On	03/11/2011	Bond Future	211.95	Call		209.00000	250,000		0.00	0	0
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	04/08/2011	Bond Future			236.04134	236.02361			0.00	0	30
R197	On	03/11/2011	Bond Future			239.52419	239.50645			0.00	0	0
Total R197 Future										0.00	0	30
R197	On	04/08/2011	Bond Future	231.50	Call		4,524.00000	4,541,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Call		4,474.00000	4,491,000		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		4,574.00000	4,591,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.50	Call		1,006.00000	1,024,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.55	Call		956.00000	974,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.45	Call		1,056.00000	1,074,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R197											0.00	0	30
R201	On	04/08/2011	Bond Future			6.97600	7.00800		2.50		0.00	0	395
R201	On	03/11/2011	Bond Future			7.06100	7.09500		2.75		0.00	0	953
R201	On	02/02/2012	Bond Future			7.14800	7.18600		2.75		0.00	0	0
R201	On	03/05/2012	Bond Future			7.26200	7.30400		2.75		0.00	0	0
R201	On	02/08/2012	Bond Future			7.41200	7.45900		2.75		0.00	0	0
Total R201 Future											0.00	0	1,348
R201	On	04/08/2011	Bond Future	7.25	Call		739.00000	832,000	2.56		0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		5.00000	1,000	2.56		0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		887.00000	982,000	2.57		0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2.00000	0,000	2.57		0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		596.00000	684,000	2.55		0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		13.00000	4,000	2.55		0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		2,591.00000	2,661,000	3.01		0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		66.00000	40,000	3.01		0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		2,718.00000	2,793,000	3.04		0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		56.00000	35,000	3.04		0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		2,463.00000	2,531,000	3.00		0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		76.00000	47,000	3.00		0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,897.00000	2,956,000	3.08		0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		159.00000	118,000	3.08		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		3,011.00000	3,071,000	3.09		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		147.00000	107,000	3.09		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,786.00000	2,842,000	3.06		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		175.00000	131,000	3.06		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Call		1,746.00000	1,748,000	2.88	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		684.00000	585,000	2.88	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		1,827.00000	1,832,000	2.89	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		646.00000	550,000	2.89	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		1,667.00000	1,666,000	2.87	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		723.00000	621,000	2.87	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call		89.00000	1,246,000	2.75	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	1,054,000	2.75	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		198.00000	1,311,000	2.77	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	1,011,000	2.77	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		0.00000	1,182,000	2.73	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		20.00000	1,099,000	2.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,348
R202	On	04/08/2011	Bond Future			175.37972	174.52742			0.00	0	22,118
R202	On	03/11/2011	Bond Future			177.96762	177.10255			0.00	0	400
R202	On	02/02/2012	Bond Future			178.01404	177.13605			0.00	0	0
Total R202 Future										0.00	0	22,518
R202	On	04/08/2011	Bond Future	1.00	Call		173,527.00000	174,380,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Call		173,477.00000	174,330,000		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		173,577.00000	174,430,000		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		176,603.00000	177,468,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	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	03/11/2011	Bond Future	0.55	Call		176,553.00000	177,418,000		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		176,653.00000	177,518,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.00	Call		136.00000	1,014,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.05	Call		86.00000	964,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	176.95	Call		186.00000	1,064,000		0.00	0	0
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	22,518
R203	On	04/08/2011	Bond Future			7.92800	7.95900		5.00	0.00	0	824
R203	On	03/11/2011	Bond Future			8.02800	8.06100		5.25	0.00	0	1,604
R203	On	02/02/2012	Bond Future			8.13500	8.17000		5.75	0.00	0	0
R203	On	03/05/2012	Bond Future			8.25300	8.29000		5.75	0.00	0	0
R203	On	02/08/2012	Bond Future			8.38800	8.42700		5.25	0.00	0	0
Total R203 Future										0.00	0	2,428
R203	On	04/08/2011	Bond Future	8.00	Call		412.00000	475,000	5.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		215.00000	129,000	5.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		570.00000	656,000	5.02	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		134.00000	71,000	5.02	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		282.00000	323,000	4.98	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		325.00000	217,000	4.98	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		2,479.00000	2,526,000	5.47	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		476.00000	370,000	5.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Call		2,651.00000	2,706,000	5.49	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		423.00000	325,000	5.49	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		2,311.00000	2,351,000	5.45	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		534.00000	421,000	5.45	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		3,368.00000	3,415,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		836.00000	727,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		3,527.00000	3,583,000	6.03	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		780.00000	681,000	6.03	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		3,213.00000	3,256,000	5.96	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		896.00000	784,000	5.96	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		3,243.00000	3,301,000	5.99	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		1,311.00000	1,211,000	5.99	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		3,383.00000	3,444,000	6.02	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		1,244.00000	1,147,000	6.02	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		3,105.00000	3,160,000	5.97	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		1,381.00000	1,278,000	5.97	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Call		296.00000	2,395,000	5.25	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		0.00000	1,940,000	5.25	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		498.00000	2,517,000	5.29	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		0.00000	1,860,000	5.29	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		93.00000	2,277,000	5.22	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		0.00000	2,025,000	5.22	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,428
R204	On	04/08/2011	Bond Future			8.11700	8.14800		6.00	0.00	0	220

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future			8.21200	8.24500		6.25	0.00	0	2,130
R204	On	02/02/2012	Bond Future			8.30900	8.34400		6.75	0.00	0	0
R204	On	03/05/2012	Bond Future			8.41900	8.45500		7.00	0.00	0	0
R204	On	02/08/2012	Bond Future			8.54200	8.58000		6.50	0.00	0	0
Total R204 Future										0.00	0	2,350
R204	On	04/08/2011	Bond Future	8.00	Call		80.00000	86,000	5.91	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		888.00000	725,000	5.91	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		140.00000	157,000	5.93	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		674.00000	522,000	5.93	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		42.00000	43,000	5.89	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		1,125.00000	957,000	5.89	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		3,119.00000	3,173,000	6.50	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		506.00000	386,000	6.50	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		3,318.00000	3,380,000	6.53	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		451.00000	339,000	6.53	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,924.00000	2,970,000	6.48	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		566.00000	438,000	6.48	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		4,047.00000	4,181,000	7.15	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		775.00000	731,000	7.15	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		4,234.00000	4,371,000	7.18	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		719.00000	677,000	7.18	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,863.00000	3,994,000	7.12	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		836.00000	788,000	7.12	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		3,362.00000	3,382,000	7.14	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		1,923.00000	1,766,000	7.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.80	Call		3,511.00000	3,535,000	7.16	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		1,831.00000	1,678,000	7.16	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		3,216.00000	3,232,000	7.11	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		2,019.00000	1,858,000	7.11	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Call		0.00000	2,472,000	6.50	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		381.00000	2,672,000	6.50	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		0.00000	2,603,000	6.54	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		143.00000	2,565,000	6.54	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		0.00000	2,347,000	6.47	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		620.00000	2,786,000	6.47	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,350
R206	On	04/08/2011	Bond Future			6.69600	6.72700		2.00	0.00	0	9,866
R206	On	03/11/2011	Bond Future			6.77100	6.80600		2.00	0.00	0	0
R206	On	02/02/2012	Bond Future			6.85200	6.89100		2.00	0.00	0	0
R206	On	03/05/2012	Bond Future			6.97900	7.02500		2.00	0.00	0	0
R206	On	02/08/2012	Bond Future			7.16600	7.22100		1.75	0.00	0	0
Total R206 Future										0.00	0	9,866
R206	On	04/08/2011	Bond Future	7.00	Call		610.00000	677,000	2.04	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		3.00000	1,000	2.04	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		719.00000	787,000	2.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1.00000	0,000	2.05	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		504.00000	567,000	2.03	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		8.00000	2,000	2.03	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,925.00000	1,976,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		42.00000	22,000	2.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.80	Call		2,017.00000	2,071,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		36.00000	19,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,833.00000	1,882,000	2.20	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		49.00000	27,000	2.20	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		2,083.00000	2,119,000	2.24	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		114.00000	80,000	2.24	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		2,162.00000	2,199,000	2.25	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		106.00000	72,000	2.25	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		2,006.00000	2,039,000	2.22	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		125.00000	88,000	2.22	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		1,164.00000	1,224,000	2.08	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		420.00000	407,000	2.08	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		1,218.00000	1,281,000	2.10	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		396.00000	386,000	2.10	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		1,111.00000	1,170,000	2.07	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		445.00000	431,000	2.07	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call		39.00000	767,000	1.75	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	654,000	1.75	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		106.00000	807,000	1.76	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	627,000	1.76	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		0.00000	728,000	1.74	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		28.00000	682,000	1.74	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			8.23200	8.26800		6.75	0.00	0	6,115

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future			8.31800	8.35600		7.00	0.00	0	600
R207	On	02/02/2012	Bond Future			8.40800	8.44700		8.00	0.00	0	0
R207	On	03/05/2012	Bond Future			8.51000	8.55100		8.00	0.00	0	0
R207	On	02/08/2012	Bond Future			8.62400	8.66700		7.50	0.00	0	0
Total R207 Future										0.00	0	6,715
R207	On	04/08/2011	Bond Future	8.25	Call		316.00000	381,000	6.75	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		420.00000	277,000	6.75	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		465.00000	559,000	6.77	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		281.00000	168,000	6.77	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		202.00000	242,000	6.73	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		594.00000	427,000	6.73	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,894.00000	2,922,000	7.28	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		718.00000	533,000	7.28	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		3,092.00000	3,132,000	7.31	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		645.00000	472,000	7.31	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,696.00000	2,719,000	7.25	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		793.00000	603,000	7.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,920.00000	4,130,000	8.30	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		965.00000	962,000	8.30	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		4,112.00000	4,324,000	8.33	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		896.00000	895,000	8.33	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,732.00000	3,940,000	8.27	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		1,040.00000	1,035,000	8.27	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		3,328.00000	3,368,000	8.15	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		2,281.00000	2,104,000	8.15	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	8.80	Call		3,482.00000	3,526,000	8.18	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		2,175.00000	2,001,000	8.18	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		3,177.00000	3,214,000	8.12	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		2,392.00000	2,211,000	8.12	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Call		425.00000	3,127,000	7.50	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		0.00000	2,481,000	7.50	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		680.00000	3,278,000	7.55	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		0.00000	2,377,000	7.55	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		169.00000	2,980,000	7.46	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		0.00000	2,589,000	7.46	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	6,715
R208	On	04/08/2011	Bond Future			8.26600	8.29200		7.50	0.00	0	1,511
R208	On	03/11/2011	Bond Future			8.34800	8.37400		8.25	0.00	0	5,997
R208	On	02/02/2012	Bond Future			8.42900	8.45700		8.75	0.00	0	0
R208	On	03/05/2012	Bond Future			8.52000	8.54900		9.00	0.00	0	0
R208	On	02/08/2012	Bond Future			8.61900	8.64900		8.25	0.00	0	0
Total R208 Future										0.00	0	7,508
R208	On	04/08/2011	Bond Future	8.25	Call		293.00000	308,000	7.50	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		550.00000	406,000	7.50	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		435.00000	470,000	7.53	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		386.00000	262,000	7.53	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		186.00000	188,000	7.48	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		751.00000	594,000	7.48	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,945.00000	3,014,000	8.44	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		731.00000	645,000	8.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Call		3,157.00000	3,231,000	8.48	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		654.00000	573,000	8.48	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,739.00000	2,802,000	8.40	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		816.00000	723,000	8.40	0.00	0	0
R208	On	03/11/2011	Bond Future	7.95	Put		3,171.00000	3,008,000	7.91	0.00	0	0
R208	On	03/11/2011	Bond Future	7.95	Call		588.00000	581,000	7.91	0.00	0	1,995
R208	On	03/11/2011	Bond Future	8.20	Put		2,142.00000	1,995,000	8.06	0.00	0	0
R208	On	03/11/2011	Bond Future	8.20	Call		1,093.00000	1,102,000	8.06	0.00	0	665
R208	On	03/11/2011	Bond Future	8.40	Call		1,653.00000	1,681,000	8.19	0.00	0	0
R208	On	03/11/2011	Bond Future	8.40	Put		1,498.00000	1,370,000	8.19	0.00	0	665
R208	On	03/11/2011	Bond Future	8.90	Call		3,598.00000	3,683,000	8.55	0.00	0	0
R208	On	03/11/2011	Bond Future	8.90	Put		521.00000	450,000	8.55	0.00	0	1,995
R208	On	02/02/2012	Bond Future	9.00	Call		4,228.00000	4,344,000	9.14	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		1,125.00000	1,077,000	9.14	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		4,431.00000	4,550,000	9.18	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		1,049.00000	1,004,000	9.18	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		4,029.00000	4,142,000	9.10	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		1,206.00000	1,155,000	9.10	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		4,408.00000	4,442,000	9.40	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		1,882.00000	1,750,000	9.40	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		4,590.00000	4,628,000	9.44	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		1,790.00000	1,662,000	9.44	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		4,228.00000	4,259,000	9.36	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		1,978.00000	1,843,000	9.36	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Call		559.00000	3,384,000	8.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.75	Put		0.00000	2,658,000	8.25	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		835.00000	3,550,000	8.31	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		0.00000	2,548,000	8.31	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		283.00000	3,224,000	8.20	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		0.00000	2,774,000	8.20	0.00	0	0
Total R208 Option										0.00	0	5,320
Total For R208										0.00	0	12,828
R209	On	04/08/2011	Bond Future			8.88000	8.87600		12.50	0.00	0	0
R209	On	03/11/2011	Bond Future			8.94600	8.94200		13.75	0.00	0	2,736
R209	On	02/02/2012	Bond Future			9.01100	9.00700		14.75	0.00	0	0
R209	On	03/05/2012	Bond Future			9.08100	9.07700		15.25	0.00	0	0
R209	On	02/08/2012	Bond Future			9.15500	9.15100		14.75	0.00	0	0
Total R209 Future										0.00	0	2,736
R209	On	04/08/2011	Bond Future	8.50	Call		7.00000	2,000	12.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,045.00000	3,071,000	12.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		15.00000	6,000	12.28	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,638.00000	2,660,000	12.28	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3.00000	1,000	12.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,460.00000	3,489,000	12.24	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,653.00000	8,622,000	13.47	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	0,000	13.47	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		1,533.00000	1,404,000	13.54	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		3,041.00000	2,942,000	13.54	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		1,696.00000	1,563,000	13.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		2,806.00000	2,704,000	13.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		1,380.00000	1,254,000	13.49	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	8.70	Put		3,288.00000	3,193,000	13.49	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,214.00000	3,135,000	14.75	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		3,267.00000	3,219,000	14.75	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,410.00000	3,330,000	14.80	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		3,083.00000	3,034,000	14.80	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,024.00000	2,947,000	14.70	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		3,461.00000	3,415,000	14.70	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		3,694.00000	3,608,000	15.25	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		4,278.00000	4,222,000	15.25	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		3,881.00000	3,795,000	15.31	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		4,085.00000	4,029,000	15.31	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		3,512.00000	3,426,000	15.20	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		4,479.00000	4,423,000	15.20	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call		730.00000	4,735,000	14.75	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		0.00000	4,035,000	14.75	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		1,094.00000	4,939,000	14.82	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		0.00000	3,875,000	14.82	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		363.00000	4,537,000	14.69	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		0.00000	4,204,000	14.69	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,736
R210	On	04/08/2011	Bond Future			131.80490	131.26835			0.00	0	615
R210	On	03/11/2011	Bond Future			132.04815	131.50394			0.00	0	0
Total R210 Future										0.00	0	615
R210	On	04/08/2011	Bond Future	106.00	Call		25,268.00000	25,805,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	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
R210	On	04/08/2011	Bond Future	106.05	Call		25,218.00000	25,755,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Call		25,318.00000	25,855,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.00	Call		504.00000	1,048,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.05	Call		454.00000	998,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0
R210	On	03/11/2011	Bond Future	130.95	Call		554.00000	1,098,000		0.00	0	0
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	615
R211	On	04/08/2011	Bond Future			108.59695	108.59074			0.00	0	0
R211	On	03/11/2011	Bond Future			110.19933	110.19317			0.00	0	529
R211	On	02/02/2012	Bond Future			110.54026	110.53401			0.00	0	0
Total R211 Future										0.00	0	529
R211	On	04/08/2011	Bond Future	1.50	Call		107,091.00000	107,097,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Call		107,041.00000	107,047,000		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		107,141.00000	107,147,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Call		108,943.00000	108,949,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Call		108,893.00000	108,899,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.20	Call		108,993.00000	108,999,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.50	Call		34.00000	40,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Call		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Put		16.00000	10,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.45	Call		84.00000	90,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	529
R212	On	04/08/2011	Bond Future			106.95343	106.89684			0.00	0	3,852
R212	On	03/11/2011	Bond Future			108.53159	108.47426			0.00	0	240
R212	On	02/02/2012	Bond Future			108.71652	108.65832			0.00	0	0
Total R212 Future										0.00	0	4,092
R212	On	04/08/2011	Bond Future	2.50	Call		104,397.00000	104,453,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Call		104,347.00000	104,403,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Call		104,447.00000	104,503,000		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		105,974.00000	106,032,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Call		105,924.00000	105,982,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Call		106,024.00000	106,082,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.50	Call		158.00000	217,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.55	Call		108.00000	167,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.45	Call		208.00000	267,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	4,092
R213	On	04/08/2011	Bond Future			8.85600	8.84600			0.00	0	0
R213	On	03/11/2011	Bond Future			8.92800	8.91900			0.00	0	0
R213	On	02/02/2012	Bond Future			9.00300	8.99300			0.00	0	0
R213	On	03/05/2012	Bond Future			9.07800	9.06800			0.00	0	0
R213	On	02/08/2012	Bond Future			9.15700	9.14700			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		7,225.00000	7,305,000		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		6,772.00000	6,852,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		7,681.00000	7,761,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		1,353.00000	1,424,000		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		949.00000	1,020,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		1,759.00000	1,831,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.00	Call		55.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	23,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		442.00000	365,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		336.00000	414,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		1,381.00000	1,304,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		1,754.00000	1,677,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		1,005.00000	928,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Call		774.00000	698,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		1,146.00000	1,070,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call		400.00000	324,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										1,635,728,125.32	13,708	122,539
GOVI	On	04/08/2011	GOVI			357.79200	357.40200			0.00	0	182
GOVI	On	03/11/2011	GOVI			363.13000	362.73400			0.00	0	0
GOVI	On	02/02/2012	GOVI			368.66200	368.26000			0.00	0	0
Total GOVI Future										0.00	0	182
GOVI	On	04/08/2011	GOVI	348.00	Call		94,020.00000	97,920,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		93,920.00000	97,820,000		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		94,120.00000	98,020,000		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		57,340.00000	61,300,000		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		57,240.00000	61,200,000		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		57,440.00000	61,400,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.00	Put		7,400.00000	3,380,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.01	Put		7,500.00000	3,480,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	368.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	368.99	Put		7,300.00000	3,280,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	182
Total for GOVI										0.00	0	182
AL7T	On	04/08/2011	Index Future			389.29000	388.56500			0.00	0	46
AL7T	On	03/11/2011	Index Future			395.09800	394.36200			0.00	0	0
AL7T	On	02/02/2012	Index Future			401.11700	400.37000			0.00	0	0
Total AL7T Future										0.00	0	46
Total For AL7T										0.00	0	46
ALBI	On	04/08/2011	Index Future			356.85800	356.48500			0.00	0	949

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/11/2011	Index Future			362.18200	361.80400			0.00	0	39
ALBI	On	02/02/2012	Index Future			367.69900	367.31500			0.00	0	0
Total ALBI Future										0.00	0	988
Total For ALBI										0.00	0	988
CRD1	On	04/08/2011	Index Future			161.76000	161.63000			0.00	0	2
CRD1	On	03/11/2011	Index Future			163.95200	163.81900			0.00	0	0
CRD1	On	02/02/2012	Index Future			166.16800	166.03300			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			156.29000	156.31500			0.00	0	83
IGOV	On	03/11/2011	Index Future			158.62100	158.64700			0.00	0	0
IGOV	On	02/02/2012	Index Future			161.03800	161.06400			0.00	0	0
Total IGOV Future										0.00	0	83
Total For IGOV										0.00	0	83
ILBI	On	04/08/2011	Index Future			422.75500	422.71500			0.00	0	0
ILBI	On	02/02/2012	Index Future			435.66200	435.62300			0.00	0	29
Total ILBI Future										0.00	0	29
Total For ILBI										0.00	0	29
OTH1	On	04/08/2011	Index Future			351.44000	351.15300			0.00	0	3
OTH1	On	03/11/2011	Index Future			356.68300	356.39200			0.00	0	0
OTH1	On	02/02/2012	Index Future			362.11600	361.82100			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			353.68600	353.31400			0.00	0	100
TRT1	On	03/11/2011	Index Future			358.47700	358.10000			0.00	0	0
TRT1	On	02/02/2012	Index Future			363.32200	362.93900			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Index							0.00	0	1,251
JIBAR On 17/08/2011		Jibar Future	5.58000	5.58000			0.00	0	0
JIBAR On 21/09/2011		Jibar Future	5.60000	5.60000			0.00	0	17,600
JIBAR On 19/10/2011		Jibar Future	5.63000	5.63000			0.00	0	600
JIBAR On 16/11/2011		Jibar Future	5.69000	5.69000			0.00	0	1,000
JIBAR On 21/12/2011		Jibar Future	5.77000	5.75000			0.00	0	5,541
JIBAR On 18/01/2012		Jibar Future	5.85000	5.82000			0.00	0	0
JIBAR On 20/03/2012		Jibar Future	6.03000	6.01000			0.00	0	1,090
JIBAR On 20/06/2012		Jibar Future	6.29000	6.27000			0.00	0	2,890
JIBAR On 19/09/2012		Jibar Future	6.56000	6.53000			0.00	0	44,710
JIBAR On 19/12/2012		Jibar Future	6.79000	6.77000			0.00	0	490
JIBAR On 20/03/2013		Jibar Future	7.05000	7.02000			0.00	0	290
JIBAR On 19/06/2013		Jibar Future	7.32000	7.29000			0.00	0	0
Total Jibar Future							0.00	0	74,211
Total For JIBAR FUTURE							0.00	0	74,211
Total for Jibar							0.00	0	74,211
Total for Derivatives :							1,635,728,125.32	48,608	283,869
1BG4# On 21/03/2012		Spot Bond	5.93000	5.93000			0.00	0	0
Total 1BG4A1 SPOT							0.00	0	0
Total For 1BG4A1							0.00	0	0
1BG4# On 21/03/2012		Spot Bond	5.95000	5.95000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For 1BG4C							0.00	0	0
1BG4C On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0
Total 1BG4D SPOT							0.00	0	0
Total For 1BG4D							0.00	0	0
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0
Total 1BG4E SPOT							0.00	0	0
Total For 1BG4E							0.00	0	0
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total 1BG4F SPOT							0.00	0	0
Total For 1BG4F							0.00	0	0
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA02 SPOT							0.00	0	0
Total For AA02							0.00	0	0
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA03 SPOT							0.00	0	0
Total For AA03							0.00	0	0
AA380 On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA380U SPOT							0.00	0	0
Total For AA380U							0.00	0	0
AA381 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA381U SPOT							0.00	0	0
Total For AA381U							0.00	0	0
AA382 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA382U SPOT							0.00	0	0
Total For AA382U							0.00	0	0
AA383 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA383U SPOT							0.00	0	0
Total For AA383U							0.00	0	0
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	300,000
Total AB05 SPOT							40,000,000,000.00	400,000	300,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB05							40,000,000,000.00	400,000	300,000
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			442,300,000,000.00	4,423,000	2,153,000
Total AB06 SPOT							442,300,000,000.00	4,423,000	2,153,000
Total For AB06							442,300,000,000.00	4,423,000	2,153,000
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,000,000
Total AB07 SPOT							0.00	0	6,000,000
Total For AB07							0.00	0	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
AB302 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB302U SPOT							0.00	0	0
Total For AB302U							0.00	0	0
AB303 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB303U SPOT							0.00	0	0
Total For AB303U							0.00	0	0
AB304 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB304U SPOT							0.00	0	0
Total For AB304U							0.00	0	0
AB305 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB305U SPOT							0.00	0	0
Total For AB305U							0.00	0	0
AB306 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB306U SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB306U							0.00	0	0
ABAL0 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABAL02 SPOT							0.00	0	0
Total For ABAL02							0.00	0	0
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL1 SPOT							0.00	0	0
Total For ABCL1							0.00	0	0
ABCL3 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL3 SPOT							0.00	0	0
Total For ABCL3							0.00	0	0
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	1,042,000,000
Total ABCPI1 SPOT							0.00	0	1,042,000,000
Total For ABCPI1							0.00	0	1,042,000,000
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI2 SPOT							0.00	0	0
Total For ABCPI2							0.00	0	0
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI3 SPOT							0.00	0	0
Total For ABCPI3							0.00	0	0
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN04 SPOT							0.00	0	0
Total For ABFN04							0.00	0	0
ABFNC On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN05 SPOT							0.00	0	0
Total For ABFN05							0.00	0	0
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN06 SPOT							0.00	0	0
Total For ABFN06							0.00	0	0
ABFNC On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN07 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	14,250,000
Total ABL10A SPOT							0.00	0	14,250,000
Total For ABL10A							0.00	0	14,250,000
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			87,700,000,000.00	877,000	841,000
Total ABL11A SPOT							87,700,000,000.00	877,000	841,000
Total For ABL11A							87,700,000,000.00	877,000	841,000
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL11B SPOT							0.00	0	0
Total For ABL11B							0.00	0	0
ABL12 On 08/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL12B SPOT							0.00	0	0
Total For ABL12B							0.00	0	0
ABL5 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL5 SPOT							0.00	0	0
Total For ABL5							0.00	0	0
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			16,000,000,000.00	160,000	40,000
Total ABL6 SPOT							16,000,000,000.00	160,000	40,000
Total For ABL6							16,000,000,000.00	160,000	40,000
ABL7 On 18/02/2013 Spot Bond			100.00000	100.00000			34,200,000,000.00	342,000	141,000
Total ABL7 SPOT							34,200,000,000.00	342,000	141,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABL7							34,200,000,000.00	342,000	141,000
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
ABL8B On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL8B SPOT							0.00	0	0
Total For ABL8B							0.00	0	0
ABL9 On 19/02/2012 Spot Bond			100.00000	100.00000			8,136,200,000.00	81,362	0
Total ABL9 SPOT							8,136,200,000.00	81,362	0
Total For ABL9							8,136,200,000.00	81,362	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
Total For ABLC03							0.00	0	0
ABLCC On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC04 SPOT							0.00	0	0
Total For ABLC04							0.00	0	0
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI01 SPOT							0.00	0	0
Total For ABLI01							0.00	0	0
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000
Total ABLI02 SPOT							1,000,000,000,000.00	10,000,000	5,000,000
Total For ABLI02							1,000,000,000,000.00	10,000,000	5,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABLS1							0.00	0	0
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			150,800,000,000.00	1,508,000	754,000
Total ABLS2A SPOT							150,800,000,000.00	1,508,000	754,000
Total For ABLS2A							150,800,000,000.00	1,508,000	754,000
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS2B SPOT							0.00	0	0
Total For ABLS2B							0.00	0	0
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			0.00	0	0
Total ABLS3 SPOT							0.00	0	0
Total For ABLS3							0.00	0	0
ABN01 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN01 SPOT							0.00	0	0
Total For ABN01							0.00	0	0
ABN03 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN03 SPOT							0.00	0	0
Total For ABN03							0.00	0	0
ABN04 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN04 SPOT							0.00	0	0
Total For ABN04							0.00	0	0
ABN05 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN05 SPOT							0.00	0	0
Total For ABN05							0.00	0	0
ABN06 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN06 SPOT							0.00	0	0
Total For ABN06							0.00	0	0
ABN07 On 13/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN07 SPOT							0.00	0	0
Total For ABN07							0.00	0	0
ABN09 On 27/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN09 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN09							0.00	0	0
ABN10 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN10 SPOT							0.00	0	0
Total For ABN10							0.00	0	0
ABN11 On 04/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN13 SPOT							0.00	0	0
Total For ABN13							0.00	0	0
ABN14 On 10/10/2033 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN14 SPOT							0.00	0	0
Total For ABN14							0.00	0	0
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN17 SPOT							0.00	0	0
Total For ABN17							0.00	0	0
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN23 SPOT							0.00	0	0
Total For ABN23							0.00	0	0
ABN32 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN32 SPOT							0.00	0	0
Total For ABN32							0.00	0	0
ABN33 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN33 SPOT							0.00	0	0
Total For ABN33							0.00	0	0
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN34 SPOT							0.00	0	0
Total For ABN34							0.00	0	0
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0
Total ABN35 SPOT							0.00	0	0
Total For ABN35							0.00	0	0
ABN36 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN36 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN36							0.00	0	0
ABN37 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN37 SPOT							0.00	0	0
Total For ABN37							0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	9,001,000
Total ABS10 SPOT							1,200,000,000.00	12,000	9,001,000
Total For ABS10							1,200,000,000.00	12,000	9,001,000
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			50,800,000,000.00	508,000	6,248,000
Total ABS5 SPOT							50,800,000,000.00	508,000	6,248,000
Total For ABS5							50,800,000,000.00	508,000	6,248,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			28,600,000,000.00	286,000	5,698,000
Total ABS6 SPOT							28,600,000,000.00	286,000	5,698,000
Total For ABS6							28,600,000,000.00	286,000	5,698,000
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			145,900,000,000.00	1,459,000	1,459,000
Total ABS7 SPOT							145,900,000,000.00	1,459,000	1,459,000
Total For ABS7							145,900,000,000.00	1,459,000	1,459,000
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS9 SPOT							0.00	0	0
Total For ABS9							0.00	0	0
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS11 SPOT							0.00	0	0
Total For ABS11							0.00	0	0
ABS12 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS12 SPOT							0.00	0	0
Total For ABS12							0.00	0	0
ABS13 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS13 SPOT							0.00	0	0
Total For ABS13							0.00	0	0
ABS14 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS14 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 ABSI4							0.00	0	0
ACCP: On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCP26 SPOT							0.00	0	0
Total For ACCP26							0.00	0	0
ACCP: On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCP27 SPOT							0.00	0	0
Total For ACCP27							0.00	0	0
ACL00 On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL001 SPOT							0.00	0	0
Total For ACL001							0.00	0	0
ACL00 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL007 SPOT							0.00	0	0
Total For ACL007							0.00	0	0
ACL01 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL010 SPOT							0.00	0	0
Total For ACL010							0.00	0	0
ACL01 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL017 SPOT							0.00	0	0
Total For ACL017							0.00	0	0
ACL01 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL019 SPOT							0.00	0	0
Total For ACL019							0.00	0	0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL020 SPOT							0.00	0	0
Total For ACL020							0.00	0	0
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL022							0.00	0	0
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL023 SPOT							0.00	0	0
Total For ACL023							0.00	0	0
ACL02 On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL024 SPOT							0.00	0	0
Total For ACL024							0.00	0	0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL025 SPOT							0.00	0	0
Total For ACL025							0.00	0	0
ACL02 On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL026 SPOT							0.00	0	0
Total For ACL026							0.00	0	0
ACL02 On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL027 SPOT							0.00	0	0
Total For ACL027							0.00	0	0
ACL02 On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0
Total ACL028 SPOT							0.00	0	0
Total For ACL028							0.00	0	0
ACL02 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL029 SPOT							0.00	0	0
Total For ACL029							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL033 SPOT							0.00	0	0
Total For ACL033							0.00	0	0
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL035							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL036 SPOT							0.00	0	0
Total For ACL036							0.00	0	0
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL037 SPOT							0.00	0	0
Total For ACL037							0.00	0	0
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL039 SPOT							0.00	0	0
Total For ACL039							0.00	0	0
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL041 SPOT							0.00	0	0
Total For ACL041							0.00	0	0
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL042 SPOT							0.00	0	0
Total For ACL042							0.00	0	0
ACL04 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL043 SPOT							0.00	0	0
Total For ACL043							0.00	0	0
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL047 SPOT							0.00	0	0
Total For ACL047							0.00	0	0
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL053 SPOT							0.00	0	0
Total For ACL053							0.00	0	0
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL066							0.00	0	0
ACL06 On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL068 SPOT							0.00	0	0
Total For ACL068							0.00	0	0
ACL07 On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL070 SPOT							0.00	0	0
Total For ACL070							0.00	0	0
ACL07 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL071 SPOT							0.00	0	0
Total For ACL071							0.00	0	0
ACL07 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL072 SPOT							0.00	0	0
Total For ACL072							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL073 SPOT							0.00	0	0
Total For ACL073							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL074 SPOT							0.00	0	0
Total For ACL074							0.00	0	0
ACL07 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL075 SPOT							0.00	0	0
Total For ACL075							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL076 SPOT							0.00	0	0
Total For ACL076							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL078							0.00	0	0
ACL07 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL079 SPOT							0.00	0	0
Total For ACL079							0.00	0	0
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL080 SPOT							0.00	0	0
Total For ACL080							0.00	0	0
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL081 SPOT							0.00	0	0
Total For ACL081							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL082 SPOT							0.00	0	0
Total For ACL082							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL083 SPOT							0.00	0	0
Total For ACL083							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL084 SPOT							0.00	0	0
Total For ACL084							0.00	0	0
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL085 SPOT							0.00	0	0
Total For ACL085							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL086 SPOT							0.00	0	0
Total For ACL086							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL088							0.00	0	0
ACL08 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL089 SPOT							0.00	0	0
Total For ACL089							0.00	0	0
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL090 SPOT							0.00	0	0
Total For ACL090							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL091 SPOT							0.00	0	0
Total For ACL091							0.00	0	0
ACL09 On 26/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL092 SPOT							0.00	0	0
Total For ACL092							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL093 SPOT							0.00	0	0
Total For ACL093							0.00	0	0
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL094 SPOT							0.00	0	0
Total For ACL094							0.00	0	0
ACL09 On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL095 SPOT							0.00	0	0
Total For ACL095							0.00	0	0
ACL09 On 20/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL096 SPOT							0.00	0	0
Total For ACL096							0.00	0	0
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL097 SPOT							0.00	0	0
Total For ACL097							0.00	0	0
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL098 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 ACL098							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL099 SPOT							0.00	0	0
Total For ACL099							0.00	0	0
ACL10 On 20/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL100 SPOT							0.00	0	0
Total For ACL100							0.00	0	0
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL101 SPOT							0.00	0	0
Total For ACL101							0.00	0	0
ACL10 On 12/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL102 SPOT							0.00	0	0
Total For ACL102							0.00	0	0
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL103 SPOT							0.00	0	0
Total For ACL103							0.00	0	0
ACL10 On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL104 SPOT							0.00	0	0
Total For ACL104							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL105 SPOT							0.00	0	0
Total For ACL105							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL106 SPOT							0.00	0	0
Total For ACL106							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL108							0.00	0	0
ACL10 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL109 SPOT							0.00	0	0
Total For ACL109							0.00	0	0
ACL11 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL110 SPOT							0.00	0	0
Total For ACL110							0.00	0	0
ACL11 On 03/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL111 SPOT							0.00	0	0
Total For ACL111							0.00	0	0
ACL11 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL112 SPOT							0.00	0	0
Total For ACL112							0.00	0	0
ACL11 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL113 SPOT							0.00	0	0
Total For ACL113							0.00	0	0
ACL11 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL114 SPOT							0.00	0	0
Total For ACL114							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL115 SPOT							0.00	0	0
Total For ACL115							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL116 SPOT							0.00	0	0
Total For ACL116							0.00	0	0
ACL11 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL118							0.00	0	0
ACL11 On 10/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL119 SPOT							0.00	0	0
Total For ACL119							0.00	0	0
ACL12 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL120 SPOT							0.00	0	0
Total For ACL120							0.00	0	0
ACL12 On 01/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL121 SPOT							0.00	0	0
Total For ACL121							0.00	0	0
ACL12 On 20/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL122 SPOT							0.00	0	0
Total For ACL122							0.00	0	0
ACL12 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL123 SPOT							0.00	0	0
Total For ACL123							0.00	0	0
ACL12 On 09/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL124 SPOT							0.00	0	0
Total For ACL124							0.00	0	0
ACL12 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL125 SPOT							0.00	0	0
Total For ACL125							0.00	0	0
ACL12 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL126 SPOT							0.00	0	0
Total For ACL126							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL127 SPOT							0.00	0	0
Total For ACL127							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL128 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL128							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL129 SPOT							0.00	0	0
Total For ACL129							0.00	0	0
ADB01 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB01S SPOT							0.00	0	0
Total For ADB01S							0.00	0	0
ADB02 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB02S SPOT							0.00	0	0
Total For ADB02S							0.00	0	0
ADB03 On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ADB03S SPOT							0.00	0	0
Total For ADB03S							0.00	0	0
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			22,900,000,000.00	229,000	2,115,000
Total AIR01 SPOT							22,900,000,000.00	229,000	2,115,000
Total For AIR01							22,900,000,000.00	229,000	2,115,000
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			300,000,000.00	3,000	14,000,000
Total AIR03 SPOT							300,000,000.00	3,000	14,000,000
Total For AIR03							300,000,000.00	3,000	14,000,000
AIR03U On 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR03U 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 AIR03U							0.00	0	0
AIR04I On 26/10/2029 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR04U SPOT							0.00	0	0
Total For AIR04U							0.00	0	0
AIRL0 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIRL01 SPOT							0.00	0	0
Total For AIRL01							0.00	0	0
AIRL0 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIRL02 SPOT							0.00	0	0
Total For AIRL02							0.00	0	0
AS111 On 12/10/2011 Spot Bond			100.00000	100.00000			4,013,200,000.00	40,132	0
Total AS1110 SPOT							4,013,200,000.00	40,132	0
Total For AS1110							4,013,200,000.00	40,132	0
BAW1 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW1 SPOT							0.00	0	0
Total For BAW1							0.00	0	0
BAW1 On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW10 SPOT							0.00	0	0
Total For BAW10							0.00	0	0
BAW1 On 01/10/2018 Spot Bond			100.00000	100.00000			111,300,000,000.00	1,113,000	1,113,000
Total BAW11 SPOT							111,300,000,000.00	1,113,000	1,113,000
Total For BAW11							111,300,000,000.00	1,113,000	1,113,000
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			700,000,000.00	7,000	7,000
Total BAW2 SPOT							700,000,000.00	7,000	7,000
Total For BAW2							700,000,000.00	7,000	7,000
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW3 SPOT							0.00	0	0
Total For BAW3							0.00	0	0
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW4 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW4							0.00	0	0
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW5 SPOT							0.00	0	0
Total For BAW5							0.00	0	0
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW6 SPOT							0.00	0	0
Total For BAW6							0.00	0	0
BAW7 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW7 SPOT							0.00	0	0
Total For BAW7							0.00	0	0
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW8 SPOT							0.00	0	0
Total For BAW8							0.00	0	0
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW9 SPOT							0.00	0	0
Total For BAW9							0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA01 SPOT							0.00	0	0
Total For BAYA01							0.00	0	0
BAYA02 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
BAYA03 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
BAYA04 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
BAYA05 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA05 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 BAYA05							0.00	0	0
BAYAC On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA06 SPOT							0.00	0	0
Total For BAYA06							0.00	0	0
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA07 SPOT							0.00	0	0
Total For BAYA07							0.00	0	0
BAYAC On 31/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA08 SPOT							0.00	0	0
Total For BAYA08							0.00	0	0
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA09 SPOT							0.00	0	0
Total For BAYA09							0.00	0	0
BAYA1 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA10 SPOT							0.00	0	0
Total For BAYA10							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA11 SPOT							0.00	0	0
Total For BAYA11							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA12 SPOT							0.00	0	0
Total For BAYA12							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA13 SPOT							0.00	0	0
Total For BAYA13							0.00	0	0
BAYA1 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA14 SPOT							0.00	0	0
Total For BAYA14							0.00	0	0
BAYA1 On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA15 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 BAYA15							0.00	0	0
BAYB On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB01 SPOT							0.00	0	0
Total For BAYB01							0.00	0	0
BAYB On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB02 SPOT							0.00	0	0
Total For BAYB02							0.00	0	0
BAYC On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYC1U SPOT							0.00	0	0
Total For BAYC1U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT							0.00	0	0
Total For BAYD1U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT							0.00	0	0
Total For BAYD2U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD3U SPOT							0.00	0	0
Total For BAYD3U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD4U SPOT							0.00	0	0
Total For BAYD4U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT							0.00	0	0
Total For BAYD5U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT							0.00	0	0
Total For BAYD6U							0.00	0	0
BCP1 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP1 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 BCP1							0.00	0	0
BCP2 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP2 SPOT							0.00	0	0
Total For BCP2							0.00	0	0
BCP4€ On 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
BCP5C On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	22,000,000
Total BCP50U SPOT							0.00	0	22,000,000
Total For BCP50U							0.00	0	22,000,000
BD020 On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0202 SPOT							0.00	0	0
Total For BD0202							0.00	0	0
BD020 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0205 SPOT							0.00	0	0
Total For BD0205							0.00	0	0
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0206 SPOT							0.00	0	0
Total For BD0206							0.00	0	0
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0302 SPOT							0.00	0	0
Total For BD0302							0.00	0	0
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310A SPOT							0.00	0	0
Total For BD310A							0.00	0	0
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310B SPOT							0.00	0	0
Total For BD310B							0.00	0	0
BD310 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
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			0.00	0	0
Total BEER01 SPOT							0.00	0	0
Total For BEER01							0.00	0	0
BG22A1 On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A1 SPOT							0.00	0	0
Total For BG22A1							0.00	0	0
BG22A2 On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A2 SPOT							0.00	0	0
Total For BG22A2							0.00	0	0
BG22A3 On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A3 SPOT							0.00	0	0
Total For BG22A3							0.00	0	0
BG22B1 On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22B1 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 BG22B1							0.00	0	0
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22C1 SPOT							0.00	0	0
Total For BG22C1							0.00	0	0
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22D1 SPOT							0.00	0	0
Total For BG22D1							0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22YU SPOT							0.00	0	0
Total For BG22YU							0.00	0	0
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	2,001,000
Total BID01 SPOT							1,800,000,000.00	18,000	2,001,000
Total For BID01							1,800,000,000.00	18,000	2,001,000
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BID02 SPOT							0.00	0	0
Total For BID02							0.00	0	0
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BID03 SPOT							0.00	0	0
Total For BID03							0.00	0	0
BIDC1 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC13 SPOT							0.00	0	0
Total For BIDC13							0.00	0	0
BIDC1 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	163,300,000
Total BIDC14 SPOT							0.00	0	163,300,000
Total For BIDC14							0.00	0	163,300,000
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A4 SPOT							0.00	0	0
Total For BLG1A4							0.00	0	0
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A5 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 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
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1D SPOT							0.00	0	0
Total For BLG1D							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1E SPOT							0.00	0	0
Total For BLG1E							0.00	0	0
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1F SPOT							0.00	0	0
Total For BLG1F							0.00	0	0
BLG2A On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2A2 SPOT							0.00	0	0
Total For BLG2A2							0.00	0	0
BLG2A On 21/09/2011 Spot Bond			8.42000	8.42000			0.00	0	0
Total BLG2A3 SPOT							0.00	0	0
Total For BLG2A3							0.00	0	0
BLG2E On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2B SPOT							0.00	0	0
Total For BLG2B							0.00	0	0
BLG2C On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2C 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 BLG2C							0.00	0	0
BLG2E On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2D SPOT							0.00	0	0
Total For BLG2D							0.00	0	0
BLG2E On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2E SPOT							0.00	0	0
Total For BLG2E							0.00	0	0
BLG2F On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2F SPOT							0.00	0	0
Total For BLG2F							0.00	0	0
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3A1 SPOT							0.00	0	0
Total For BLG3A1							0.00	0	0
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3A2 SPOT							0.00	0	0
Total For BLG3A2							0.00	0	0
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	3,800,000
Total BLG3A3 SPOT							0.00	0	3,800,000
Total For BLG3A3							0.00	0	3,800,000
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3B SPOT							0.00	0	0
Total For BLG3B							0.00	0	0
BLG3C On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3C SPOT							0.00	0	0
Total For BLG3C							0.00	0	0
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3D SPOT							0.00	0	0
Total For BLG3D							0.00	0	0
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3E 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 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
BMW0 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMW0 SPOT							0.00	0	0
Total For BMW0							0.00	0	0
BMW0 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMW0 SPOT							0.00	0	0
Total For BMW0							0.00	0	0
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR04 SPOT							0.00	0	0
Total For BSR04							0.00	0	0
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR05 SPOT							0.00	0	0
Total For BSR05							0.00	0	0
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL03 SPOT							0.00	0	0
Total For CBL03							0.00	0	0
CBL04 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL04 SPOT							0.00	0	0
Total For CBL04							0.00	0	0
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL05 SPOT							0.00	0	0
Total For CBL05							0.00	0	0
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			700,000,000.00	7,000	4,001,000
Total CBL06 SPOT							700,000,000.00	7,000	4,001,000
Total For CBL06							700,000,000.00	7,000	4,001,000
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL08 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 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			1,500,000,000.00	15,000	8,000,000
Total CBL11 SPOT							1,500,000,000.00	15,000	8,000,000
Total For CBL11							1,500,000,000.00	15,000	8,000,000
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total CCT01 SPOT							0.00	0	0
Total For CCT01							0.00	0	0
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total CCT02 SPOT							0.00	0	0
Total For CCT02							0.00	0	0
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	40,082,000
Total CCT03 SPOT							0.00	0	40,082,000
Total For CCT03							0.00	0	40,082,000
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR6 SPOT							0.00	0	0
Total For CGR6							0.00	0	0
CGR7 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR7 SPOT							0.00	0	0
Total For CGR7							0.00	0	0
CGR8 On 22/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR8 SPOT							0.00	0	0
Total For CGR8							0.00	0	0
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN100 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 CLN100							0.00	0	0
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN101 SPOT							0.00	0	0
Total For CLN101							0.00	0	0
CLN10 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN103 SPOT							0.00	0	0
Total For CLN103							0.00	0	0
CLN10 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN104 SPOT							0.00	0	0
Total For CLN104							0.00	0	0
CLN10 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN108 SPOT							0.00	0	0
Total For CLN108							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN111 SPOT							0.00	0	0
Total For CLN111							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN114 SPOT							0.00	0	0
Total For CLN114							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN115 SPOT							0.00	0	0
Total For CLN115							0.00	0	0
CLN11 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN116 SPOT							0.00	0	0
Total For CLN116							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN117 SPOT							0.00	0	0
Total For CLN117							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN118 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 CLN118							0.00	0	0
CLN11 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN119 SPOT							0.00	0	0
Total For CLN119							0.00	0	0
CLN12 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN120 SPOT							0.00	0	0
Total For CLN120							0.00	0	0
CLN12 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN121 SPOT							0.00	0	0
Total For CLN121							0.00	0	0
CLN12 On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN123 SPOT							0.00	0	0
Total For CLN123							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN124 SPOT							0.00	0	0
Total For CLN124							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN125 SPOT							0.00	0	0
Total For CLN125							0.00	0	0
CLN12 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN126 SPOT							0.00	0	0
Total For CLN126							0.00	0	0
CLN12 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN127 SPOT							0.00	0	0
Total For CLN127							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN128 SPOT							0.00	0	0
Total For CLN128							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN129 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 CLN129							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN130 SPOT							0.00	0	0
Total For CLN130							0.00	0	0
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN131 SPOT							0.00	0	0
Total For CLN131							0.00	0	0
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN132 SPOT							0.00	0	0
Total For CLN132							0.00	0	0
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN133 SPOT							0.00	0	0
Total For CLN133							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN134 SPOT							0.00	0	0
Total For CLN134							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN135 SPOT							0.00	0	0
Total For CLN135							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN136 SPOT							0.00	0	0
Total For CLN136							0.00	0	0
CLN13 On 20/09/2011 Spot Bond			11.74000	11.74000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN139							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN140 SPOT							0.00	0	0
Total For CLN140							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN141 SPOT							0.00	0	0
Total For CLN141							0.00	0	0
CLN14 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN142 SPOT							0.00	0	0
Total For CLN142							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN143 SPOT							0.00	0	0
Total For CLN143							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN145 SPOT							0.00	0	0
Total For CLN145							0.00	0	0
CLN14 On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0
Total CLN147 SPOT							0.00	0	0
Total For CLN147							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN149 SPOT							0.00	0	0
Total For CLN149							0.00	0	0
CLN15 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN151 SPOT							0.00	0	0
Total For CLN151							0.00	0	0
CLN15 On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN152 SPOT							0.00	0	0
Total For CLN152							0.00	0	0
CLN15 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN153 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 CLN153							0.00	0	0
CLN15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN154 SPOT							0.00	0	0
Total For CLN154							0.00	0	0
CLN15 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN155 SPOT							0.00	0	0
Total For CLN155							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN156 SPOT							0.00	0	0
Total For CLN156							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN157 SPOT							0.00	0	0
Total For CLN157							0.00	0	0
CLN15 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN158 SPOT							0.00	0	0
Total For CLN158							0.00	0	0
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN159 SPOT							0.00	0	0
Total For CLN159							0.00	0	0
CLN16 On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN160 SPOT							0.00	0	0
Total For CLN160							0.00	0	0
CLN16 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN161 SPOT							0.00	0	0
Total For CLN161							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN164 SPOT							0.00	0	0
Total For CLN164							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN165 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 CLN165							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN166 SPOT							0.00	0	0
Total For CLN166							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN167 SPOT							0.00	0	0
Total For CLN167							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN168 SPOT							0.00	0	0
Total For CLN168							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN169 SPOT							0.00	0	0
Total For CLN169							0.00	0	0
CLN17 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN170 SPOT							0.00	0	0
Total For CLN170							0.00	0	0
CLN17 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN171 SPOT							0.00	0	0
Total For CLN171							0.00	0	0
CLN17 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN172 SPOT							0.00	0	0
Total For CLN172							0.00	0	0
CLN17 On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN173 SPOT							0.00	0	0
Total For CLN173							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN174 SPOT							0.00	0	0
Total For CLN174							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN175 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 CLN175							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN176 SPOT							0.00	0	0
Total For CLN176							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN177 SPOT							0.00	0	0
Total For CLN177							0.00	0	0
CLN17 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN178 SPOT							0.00	0	0
Total For CLN178							0.00	0	0
CLN17 On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN179 SPOT							0.00	0	0
Total For CLN179							0.00	0	0
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN180 SPOT							0.00	0	0
Total For CLN180							0.00	0	0
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN181 SPOT							0.00	0	0
Total For CLN181							0.00	0	0
CLN18 On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN182 SPOT							0.00	0	0
Total For CLN182							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN183 SPOT							0.00	0	0
Total For CLN183							0.00	0	0
CLN18 On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN184 SPOT							0.00	0	0
Total For CLN184							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN185 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 CLN185							0.00	0	0
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN186 SPOT							0.00	0	0
Total For CLN186							0.00	0	0
CLN22 On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN22 SPOT							0.00	0	0
Total For CLN22							0.00	0	0
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN34 SPOT							0.00	0	0
Total For CLN34							0.00	0	0
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN39 SPOT							0.00	0	0
Total For CLN39							0.00	0	0
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN40 SPOT							0.00	0	0
Total For CLN40							0.00	0	0
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN42 SPOT							0.00	0	0
Total For CLN42							0.00	0	0
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN44 SPOT							0.00	0	0
Total For CLN44							0.00	0	0
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN46 SPOT							0.00	0	0
Total For CLN46							0.00	0	0
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN47 SPOT							0.00	0	0
Total For CLN47							0.00	0	0
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN49 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 CLN49							0.00	0	0
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN50 SPOT							0.00	0	0
Total For CLN50							0.00	0	0
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN51 SPOT							0.00	0	0
Total For CLN51							0.00	0	0
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN52 SPOT							0.00	0	0
Total For CLN52							0.00	0	0
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN54 SPOT							0.00	0	0
Total For CLN54							0.00	0	0
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN55 SPOT							0.00	0	0
Total For CLN55							0.00	0	0
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN56 SPOT							0.00	0	0
Total For CLN56							0.00	0	0
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN57 SPOT							0.00	0	0
Total For CLN57							0.00	0	0
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN58 SPOT							0.00	0	0
Total For CLN58							0.00	0	0
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN59 SPOT							0.00	0	0
Total For CLN59							0.00	0	0
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN61 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 CLN61							0.00	0	0
CLN67 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN67 SPOT							0.00	0	0
Total For CLN67							0.00	0	0
CLN69 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN69 SPOT							0.00	0	0
Total For CLN69							0.00	0	0
CLN70 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN70 SPOT							0.00	0	0
Total For CLN70							0.00	0	0
CLN74 On 20/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN74 SPOT							0.00	0	0
Total For CLN74							0.00	0	0
CLN77 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN77 SPOT							0.00	0	0
Total For CLN77							0.00	0	0
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN78 SPOT							0.00	0	0
Total For CLN78							0.00	0	0
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN81 SPOT							0.00	0	0
Total For CLN81							0.00	0	0
CLN83 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN83 SPOT							0.00	0	0
Total For CLN83							0.00	0	0
CLN85 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN85 SPOT							0.00	0	0
Total For CLN85							0.00	0	0
CLN87 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN87 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 CLN87							0.00	0	0
CLN88 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN88 SPOT							0.00	0	0
Total For CLN88							0.00	0	0
CLN89 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN89 SPOT							0.00	0	0
Total For CLN89							0.00	0	0
CLN90 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN90 SPOT							0.00	0	0
Total For CLN90							0.00	0	0
CLN91 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN91 SPOT							0.00	0	0
Total For CLN91							0.00	0	0
CLN92 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN92 SPOT							0.00	0	0
Total For CLN92							0.00	0	0
CLN93 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN93 SPOT							0.00	0	0
Total For CLN93							0.00	0	0
CLN94 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN94 SPOT							0.00	0	0
Total For CLN94							0.00	0	0
CLN95 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN95 SPOT							0.00	0	0
Total For CLN95							0.00	0	0
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN96 SPOT							0.00	0	0
Total For CLN96							0.00	0	0
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN97 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 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			103,900,000,000.00	1,039,000	2,511,000
Total COJ04 SPOT							103,900,000,000.00	1,039,000	2,511,000
Total For COJ04							103,900,000,000.00	1,039,000	2,511,000
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			12,000,000,000.00	120,000	30,000
Total COJ05 SPOT							12,000,000,000.00	120,000	30,000
Total For COJ05							12,000,000,000.00	120,000	30,000
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ06 SPOT							0.00	0	0
Total For COJ06							0.00	0	0
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	1,291,000
Total COJ07 SPOT							0.00	0	1,291,000
Total For COJ07							0.00	0	1,291,000
DENG On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG14 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 DENG14							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
DENG On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG18 SPOT							0.00	0	0
Total For DENG18							0.00	0	0
DENG On 28/10/2011 Spot Bond			100.00000	100.00000		115,000,000,000,000.00	1,150,000,000	1,150,000,000	1,150,000,000
Total DENG19 SPOT						115,000,000,000,000.00	1,150,000,000	1,150,000,000	1,150,000,000
Total For DENG19						115,000,000,000,000.00	1,150,000,000	1,150,000,000	1,150,000,000
DRD0 On 01/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD01 SPOT							0.00	0	0
Total For DRD01							0.00	0	0
DRD0 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD02 SPOT							0.00	0	0
Total For DRD02							0.00	0	0
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DV13 SPOT							0.00	0	0
Total For DV13							0.00	0	0
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000		139,800,000,000.00	1,398,000	13,699,000	13,699,000
Total DV21 SPOT						139,800,000,000.00	1,398,000	13,699,000	13,699,000
Total For DV21						139,800,000,000.00	1,398,000	13,699,000	13,699,000
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000		744,400,000,000.00	7,444,000	78,746,000	78,746,000
Total DV22 SPOT						744,400,000,000.00	7,444,000	78,746,000	78,746,000
Total For DV22						744,400,000,000.00	7,444,000	78,746,000	78,746,000
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000		700,000,000.00	7,000	124,092,000	124,092,000
Total DV23 SPOT						700,000,000.00	7,000	124,092,000	124,092,000
Total For DV23						700,000,000.00	7,000	124,092,000	124,092,000
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DVF12 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 DVF12							0.00	0	0
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			0.00	0	23,000,000
Total E170 SPOT							0.00	0	23,000,000
Total For E170							0.00	0	23,000,000
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total EDC01 SPOT							0.00	0	0
Total For EDC01							0.00	0	0
EGL01 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EGL01 SPOT							0.00	0	0
Total For EGL01							0.00	0	0
EGL02 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EGL02 SPOT							0.00	0	0
Total For EGL02							0.00	0	0
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
Total EL15 SPOT							0.00	0	5,000,000
Total For EL15							0.00	0	5,000,000
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total EMM01 SPOT							0.00	0	0
Total For EMM01							0.00	0	0
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			0.00	0	2,522,000
Total EMM02 SPOT							0.00	0	2,522,000
Total For EMM02							0.00	0	2,522,000
EQ127 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ127U SPOT							0.00	0	0
Total For EQ127U							0.00	0	0
EQ141 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ141L SPOT							0.00	0	0
Total For EQ141L							0.00	0	0
EQ142 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ142L SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EQ142L							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			0.00	0	0
Total EQ152U SPOT							0.00	0	0
Total For EQ152U							0.00	0	0
EQ153 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ153U SPOT							0.00	0	0
Total For EQ153U							0.00	0	0
EQ154 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ154U SPOT							0.00	0	0
Total For EQ154U							0.00	0	0
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS01 SPOT							0.00	0	0
Total For EQS01							0.00	0	0
EQS02 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS02 SPOT							0.00	0	0
Total For EQS02							0.00	0	0
EQS04 On 22/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS04 SPOT							0.00	0	0
Total For EQS04							0.00	0	0
ERS37 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
ERS37 On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A7 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 ERS3A7							0.00	0	0
ERS3A 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
Total For ERSA12							0.00	0	0
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	227,700,000
Total ES15 SPOT							3,000,000,000,000.00	30,000,000	227,700,000
Total For ES15							3,000,000,000,000.00	30,000,000	227,700,000
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			48,405,250,000.00	5,233,000	115,036,000
Total ES18 SPOT							48,405,250,000.00	5,233,000	115,036,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES18							48,405,250,000.00	5,233,000	115,036,000
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			10,000,000.00	1,000	214,917,000
Total ES23 SPOT							10,000,000.00	1,000	214,917,000
Total For ES23							10,000,000.00	1,000	214,917,000
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			785,761,450,000.00	100,097,000	133,335,000
Total ES26 SPOT							785,761,450,000.00	100,097,000	133,335,000
Total For ES26							785,761,450,000.00	100,097,000	133,335,000
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			787,500,000.00	105,000	132,130,000
Total ES33 SPOT							787,500,000.00	105,000	132,130,000
Total For ES33							787,500,000.00	105,000	132,130,000
FR002 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR002U SPOT							0.00	0	0
Total For FR002U							0.00	0	0
FR003 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR003U SPOT							0.00	0	0
Total For FR003U							0.00	0	0
FR2A3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2A3C SPOT							0.00	0	0
Total For FR2A3C							0.00	0	0
FR2B3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2B3C SPOT							0.00	0	0
Total For FR2B3C							0.00	0	0
FR2C3 On 15/08/2013 Spot Bond			8.37500	8.37500			0.00	0	0
Total FR2C3C SPOT							0.00	0	0
Total For FR2C3C							0.00	0	0
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2D3D SPOT							0.00	0	0
Total For FR2D3D							0.00	0	0
FRB03 On 15/09/2014 Spot Bond			100.00000	100.00000			50,500,000,000.00	505,000	174,000
Total FRB03 SPOT							50,500,000,000.00	505,000	174,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB03							50,500,000,000.00	505,000	174,000
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			78,600,000,000.00	786,000	876,000
Total FRB05 SPOT							78,600,000,000.00	786,000	876,000
Total For FRB05							78,600,000,000.00	786,000	876,000
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB06 SPOT							0.00	0	0
Total For FRB06							0.00	0	0
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB07 SPOT							0.00	0	0
Total For FRB07							0.00	0	0
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB08 SPOT							0.00	0	0
Total For FRB08							0.00	0	0
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB09 SPOT							0.00	0	0
Total For FRB09							0.00	0	0
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	5,576,000
Total FRBC21 SPOT							0.00	0	5,576,000
Total For FRBC21							0.00	0	5,576,000
FRBC22 On 21/12/2018 Spot Bond			100.00000	100.00000			6,052,200,000.00	60,522	0
Total FRBC22 SPOT							6,052,200,000.00	60,522	0
Total For FRBC22							6,052,200,000.00	60,522	0
FRBI01 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI01 SPOT							0.00	0	0
Total For FRBI01							0.00	0	0
FRBI03 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI03 SPOT							0.00	0	0
Total For FRBI03							0.00	0	0
FRBI04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI04 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	2,700,000
Total FRBI23 SPOT							0.00	0	2,700,000
Total For FRBI23							0.00	0	2,700,000
FRBI2: On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	400,000
Total FRBI28 SPOT							0.00	0	400,000
Total For FRBI28							0.00	0	400,000
FRBI3: On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	2,600,000
Total FRBI33 SPOT							0.00	0	2,600,000
Total For FRBI33							0.00	0	2,600,000
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN04 SPOT							0.00	0	0
Total For FRBN04							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN06 SPOT							0.00	0	0
Total For FRBN06							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN07 SPOT							0.00	0	0
Total For FRBN07							0.00	0	0
FRBZC On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ01 SPOT							0.00	0	0
Total For FRBZ01							0.00	0	0
FRBZC On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ02 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC08 On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC08 SPOT							0.00	0	0
Total For FRC08							0.00	0	0
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC11 SPOT							0.00	0	0
Total For FRC11							0.00	0	0
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC17 SPOT							0.00	0	0
Total For FRC17							0.00	0	0
FRC29 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC29 SPOT							0.00	0	0
Total For FRC29							0.00	0	0
FRC36 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC36 SPOT							0.00	0	0
Total For FRC36							0.00	0	0
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC37 SPOT							0.00	0	0
Total For FRC37							0.00	0	0
FRC40 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC40 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC40							0.00	0	0
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC41 SPOT							0.00	0	0
Total For FRC41							0.00	0	0
FRC42 On 25/11/2011 Spot Bond			6.90500	6.90500			0.00	0	0
Total FRC42 SPOT							0.00	0	0
Total For FRC42							0.00	0	0
FRC44 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC44 SPOT							0.00	0	0
Total For FRC44							0.00	0	0
FRC45 On 31/12/2011 Spot Bond			9.07500	9.07500			0.00	0	0
Total FRC45 SPOT							0.00	0	0
Total For FRC45							0.00	0	0
FRC46 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC46 SPOT							0.00	0	0
Total For FRC46							0.00	0	0
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC47 SPOT							0.00	0	0
Total For FRC47							0.00	0	0
FRC55 On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC55 SPOT							0.00	0	0
Total For FRC55							0.00	0	0
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC57 SPOT							0.00	0	0
Total For FRC57							0.00	0	0
FRC58 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC58 SPOT							0.00	0	0
Total For FRC58							0.00	0	0
FRC59 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC59 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC59							0.00	0	0
FRC6C On 22/09/2011 Spot Bond			100.00000	100.00000			2,405,520,000,000.00	24,055,200	24,055,200
Total FRC60 SPOT							2,405,520,000,000.00	24,055,200	24,055,200
Total For FRC60							2,405,520,000,000.00	24,055,200	24,055,200
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC61 SPOT							0.00	0	0
Total For FRC61							0.00	0	0
FRC62 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC62 SPOT							0.00	0	0
Total For FRC62							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A1 SPOT							0.00	0	0
Total For FRE2A1							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			35,000,000,000.00	350,000	0
Total FRE2A2 SPOT							35,000,000,000.00	350,000	0
Total For FRE2A2							35,000,000,000.00	350,000	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			7,992,800,000.00	79,928	0
Total FRE2C SPOT							7,992,800,000.00	79,928	0
Total For FRE2C							7,992,800,000.00	79,928	0
FRE2I On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2D SPOT							0.00	0	0
Total For FRE2D							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2E 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 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
FR15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR15 SPOT							0.00	0	0
Total For FR15							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			0.00	0	0
Total FRJ16 SPOT							0.00	0	0
Total For FRJ16							0.00	0	0
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ18 SPOT							0.00	0	0
Total For FRJ18							0.00	0	0
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS35 SPOT							0.00	0	0
Total For FRS35							0.00	0	0
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS36 SPOT							0.00	0	0
Total For FRS36							0.00	0	0
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS37 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS37							0.00	0	0
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS43 SPOT							0.00	0	0
Total For FRS43							0.00	0	0
FRS45 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS45 SPOT							0.00	0	0
Total For FRS45							0.00	0	0
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS46 SPOT							0.00	0	0
Total For FRS46							0.00	0	0
FRS47 On 07/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS47 SPOT							0.00	0	0
Total For FRS47							0.00	0	0
FRS48 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS48 SPOT							0.00	0	0
Total For FRS48							0.00	0	0
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS49 SPOT							0.00	0	0
Total For FRS49							0.00	0	0
FRS50 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS50 SPOT							0.00	0	0
Total For FRS50							0.00	0	0
FRS51 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS51 SPOT							0.00	0	0
Total For FRS51							0.00	0	0
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS52 SPOT							0.00	0	0
Total For FRS52							0.00	0	0
FRS53 On 27/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS53 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS53							0.00	0	0
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS54 SPOT							0.00	0	0
Total For FRS54							0.00	0	0
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS55 SPOT							0.00	0	0
Total For FRS55							0.00	0	0
FRS56 On 19/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS56 SPOT							0.00	0	0
Total For FRS56							0.00	0	0
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS57 SPOT							0.00	0	0
Total For FRS57							0.00	0	0
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			600,000,000.00	6,000	3,000,000
Total FRX14 SPOT							600,000,000.00	6,000	3,000,000
Total For FRX14							600,000,000.00	6,000	3,000,000
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			3,500,000,000.00	35,000	1,001,000
Total FRX15 SPOT							3,500,000,000.00	35,000	1,001,000
Total For FRX15							3,500,000,000.00	35,000	1,001,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX45							0.00	0	0
GFC2 On 27/02/2012 Spot Bond			100.00000	100.00000			1,292,000,000,000.00	12,920,000	2,830,000
Total GFC2 SPOT							1,292,000,000,000.00	12,920,000	2,830,000
Total For GFC2							1,292,000,000,000.00	12,920,000	2,830,000
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0
Total GOVEX1 SPOT							0.00	0	0
Total For GOVEX1							0.00	0	0
GPT09 On 29/10/2011 Spot Bond			100.00000	100.00000			59,574,500,000,000.00	595,745,000	486,000,000
Total GPT09 SPOT							59,574,500,000,000.00	595,745,000	486,000,000
Total For GPT09							59,574,500,000,000.00	595,745,000	486,000,000
GPT1A On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1A2 SPOT							0.00	0	0
Total For GPT1A2							0.00	0	0
GPT1B On 01/08/2012 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
GPT1D On 01/08/2012 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
GPT2B 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GPT2C1							0.00	0	0
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			1,893,200,000.00	18,932	0
Total GR1A2A SPOT							1,893,200,000.00	18,932	0
Total For GR1A2A							1,893,200,000.00	18,932	0
GRA283 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA283 SPOT							0.00	0	0
Total For GRA283							0.00	0	0
GRA284 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA284 SPOT							0.00	0	0
Total For GRA284							0.00	0	0
GRA285 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA285 SPOT							0.00	0	0
Total For GRA285							0.00	0	0
GRA286 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA286 SPOT							0.00	0	0
Total For GRA286							0.00	0	0
GRA287 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA287 SPOT							0.00	0	0
Total For GRA287							0.00	0	0
GRB84 On 26/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRB84 SPOT							0.00	0	0
Total For GRB84							0.00	0	0
GRD157 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD157 SPOT							0.00	0	0
Total For GRD157							0.00	0	0
GRD158 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD158 SPOT							0.00	0	0
Total For GRD158							0.00	0	0
GRD159 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD159 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRD159							0.00	0	0
GRD15 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD160 SPOT							0.00	0	0
Total For GRD160							0.00	0	0
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
GRN1 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
GRN1I 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
GRN1I 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			30,000,000,000.00	300,000	150,000
Total GRT02 SPOT							30,000,000,000.00	300,000	150,000
Total For GRT02							30,000,000,000.00	300,000	150,000
GRT03 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT03 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 GRT03							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT							0.00	0	0
Total For HMS1B2							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1C4							0.00	0	0
HMS1C On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C5 SPOT							0.00	0	0
Total For HMS1C5							0.00	0	0
HMS1C 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
HMS1D 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
HMS1D 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
HMS1D 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
HMS1D On 19/07/2012 Spot Bond			100.00000	100.00000			2,003,800,000.00	20,038	0
Total HMS1E2 SPOT							2,003,800,000.00	20,038	0
Total For HMS1E2							2,003,800,000.00	20,038	0
HMS1E 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
HMS1E 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
HMS1E 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
HMS1F On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1G2 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 HMS1G2							0.00	0	0
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			3,600,000,000.00	36,000	7,672,000
Total HWAY20 SPOT							3,600,000,000.00	36,000	7,672,000
Total For HWAY20							3,600,000,000.00	36,000	7,672,000
HWAY On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	98,000,000
Total HWAY23 SPOT							0.00	0	98,000,000
Total For HWAY23							0.00	0	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			1,000,000,000.00	10,000	16,001,000
Total HWAY34 SPOT							1,000,000,000.00	10,000	16,001,000
Total For HWAY34							1,000,000,000.00	10,000	16,001,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL07							0.00	0	0
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL09 SPOT							0.00	0	0
Total For IBL09							0.00	0	0
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			46,600,000,000.00	466,000	8,233,000
Total IBL11 SPOT							46,600,000,000.00	466,000	8,233,000
Total For IBL11							46,600,000,000.00	466,000	8,233,000
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL12 SPOT							0.00	0	0
Total For IBL12							0.00	0	0
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL13 SPOT							0.00	0	0
Total For IBL13							0.00	0	0
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL21							0.00	0	0
IBL22 On 15/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL22 SPOT							0.00	0	0
Total For IBL22							0.00	0	0
IBL23 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
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			500,000,000.00	5,000	5,000
Total IC02 SPOT							500,000,000.00	5,000	5,000
Total For IC02							500,000,000.00	5,000	5,000
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP01 SPOT							0.00	0	0
Total For IDCP01							0.00	0	0
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP02 SPOT							0.00	0	0
Total For IDCP02							0.00	0	0
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IFM01 SPOT							0.00	0	0
Total For IFM01							0.00	0	0
IKH1A On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1A5 SPOT							0.00	0	0
Total For IKH1A5							0.00	0	0
IKH1B On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1B SPOT							0.00	0	0
Total For IKH1B							0.00	0	0
IKH1C On 09/12/2011 Spot Bond			100.00000	100.00000			5,574,000,000.00	55,740	0
Total IKH1C SPOT							5,574,000,000.00	55,740	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IKH1C							5,574,000,000.00	55,740	0
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1D SPOT							0.00	0	0
Total For IKH1D							0.00	0	0
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2A2 SPOT							0.00	0	0
Total For IKH2A2							0.00	0	0
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2A3 SPOT							0.00	0	0
Total For IKH2A3							0.00	0	0
IKH2B On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2B SPOT							0.00	0	0
Total For IKH2B							0.00	0	0
IKH2C On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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			8,050,600,000.00	80,506	0
Total IKH2D SPOT							8,050,600,000.00	80,506	0
Total For IKH2D							8,050,600,000.00	80,506	0
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN04 SPOT							0.00	0	0
Total For IN04							0.00	0	0
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN07 SPOT							0.00	0	0
Total For IN07							0.00	0	0
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN09 SPOT							0.00	0	0
Total For IN09							0.00	0	0
IND13 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND131 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 IND131							0.00	0	0
IND13: On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND132 SPOT							0.00	0	0
Total For IND132							0.00	0	0
IND13: On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND133 SPOT							0.00	0	0
Total For IND133							0.00	0	0
IND13: On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND134 SPOT							0.00	0	0
Total For IND134							0.00	0	0
IND13: On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND135 SPOT							0.00	0	0
Total For IND135							0.00	0	0
IND13: On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND136 SPOT							0.00	0	0
Total For IND136							0.00	0	0
IND13: On 13/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND137 SPOT							0.00	0	0
Total For IND137							0.00	0	0
IND13: On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND138 SPOT							0.00	0	0
Total For IND138							0.00	0	0
IND13: On 27/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND139 SPOT							0.00	0	0
Total For IND139							0.00	0	0
IND14: On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND140 SPOT							0.00	0	0
Total For IND140							0.00	0	0
IND14: On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND141 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IND141							0.00	0	0
IND14: On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND142 SPOT							0.00	0	0
Total For IND142							0.00	0	0
IND14: On 25/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND143 SPOT							0.00	0	0
Total For IND143							0.00	0	0
IND14: On 01/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND144 SPOT							0.00	0	0
Total For IND144							0.00	0	0
IND14: On 08/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND145 SPOT							0.00	0	0
Total For IND145							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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING115							0.00	0	0
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING116 SPOT							0.00	0	0
Total For ING116							0.00	0	0
ING11 On 15/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING119 SPOT							0.00	0	0
Total For ING119							0.00	0	0
ING12 On 24/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING120 SPOT							0.00	0	0
Total For ING120							0.00	0	0
ING12 On 26/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING122 SPOT							0.00	0	0
Total For ING122							0.00	0	0
ING12 On 10/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING123 SPOT							0.00	0	0
Total For ING123							0.00	0	0
ING29 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING29 SPOT							0.00	0	0
Total For ING29							0.00	0	0
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING30 SPOT							0.00	0	0
Total For ING30							0.00	0	0
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING31 SPOT							0.00	0	0
Total For ING31							0.00	0	0
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING32 SPOT							0.00	0	0
Total For ING32							0.00	0	0
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING33 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING33							0.00	0	0
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING34 SPOT							0.00	0	0
Total For ING34							0.00	0	0
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING46 SPOT							0.00	0	0
Total For ING46							0.00	0	0
ING53 On 14/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING53 SPOT							0.00	0	0
Total For ING53							0.00	0	0
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING60U SPOT							0.00	0	0
Total For ING60U							0.00	0	0
ING71 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING71 SPOT							0.00	0	0
Total For ING71							0.00	0	0
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING82 SPOT							0.00	0	0
Total For ING82							0.00	0	0
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING89 SPOT							0.00	0	0
Total For ING89							0.00	0	0
ING97 On 10/03/2012 Spot Bond			8.82500	8.82500			0.00	0	0
Total ING97 SPOT							0.00	0	0
Total For ING97							0.00	0	0
INJ01 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ01 SPOT							0.00	0	0
Total For INJ01							0.00	0	0
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ02 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For INJ02							0.00	0	0
IP252L On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP252U SPOT							0.00	0	0
Total For IP252U							0.00	0	0
IP253L On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP253U SPOT							0.00	0	0
Total For IP253U							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			9,200,000,000.00	92,000	74,000
Total IPL4 SPOT							9,200,000,000.00	92,000	74,000
Total For IPL4							9,200,000,000.00	92,000	74,000
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			2,000,000,000.00	20,000	49,812,000
Total IPL6 SPOT							2,000,000,000.00	20,000	49,812,000
Total For IPL6							2,000,000,000.00	20,000	49,812,000
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV01 SPOT							0.00	0	0
Total For IV01							0.00	0	0
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV012 SPOT							0.00	0	0
Total For IV012							0.00	0	0
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV013 SPOT							0.00	0	0
Total For IV013							0.00	0	0
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV014 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV014							0.00	0	0
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV015 SPOT							0.00	0	0
Total For IV015							0.00	0	0
IV03 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV03 SPOT							0.00	0	0
Total For IV03							0.00	0	0
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV04 SPOT							0.00	0	0
Total For IV04							0.00	0	0
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV07 SPOT							0.00	0	0
Total For IV07							0.00	0	0
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000		15,000,000,000.00	150,000	60,000	
Total IV08 SPOT						15,000,000,000.00	150,000	60,000	
Total For IV08						15,000,000,000.00	150,000	60,000	
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000		8,125,200,000.00	81,252	0	
Total IV09 SPOT						8,125,200,000.00	81,252	0	
Total For IV09						8,125,200,000.00	81,252	0	
IVA13 ¹ 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	
IVA13 ² On 11/08/2011 Spot Bond			100.00000	100.00000		0.00	0	0	
Total IVA132 SPOT						0.00	0	0	
Total For IVA132						0.00	0	0	
IVA13 ³ On 18/08/2011 Spot Bond			100.00000	100.00000		0.00	0	0	
IVA13 ³ On 18/08/2011 Spot Bond			100.00000	100.00000		0.00	0	0	
Total IVA133 SPOT						0.00	0	0	
Total For IVA133						0.00	0	0	
IVA13 ⁴ On 25/08/2011 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 IVA134 SPOT							0.00	0	0
Total For IVA134							0.00	0	0
IVA134 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA135 SPOT							0.00	0	0
Total For IVA135							0.00	0	0
IVA135 On 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
IVA136 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
IVA137 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA138 SPOT							0.00	0	0
Total For IVA138							0.00	0	0
IVA138 On 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
IVA139 On 06/10/2011 Spot Bond			98.34259	98.34259			0.00	0	0
Total IVA140 SPOT							0.00	0	0
Total For IVA140							0.00	0	0
IVA140 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA141 SPOT							0.00	0	0
Total For IVA141							0.00	0	0
IVA141 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA142 SPOT							0.00	0	0
Total For IVA142							0.00	0	0
IVA142 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA143 SPOT							0.00	0	0
Total For IVA143							0.00	0	0
IVA143 On 03/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA144 SPOT							0.00	0	0
Total For IVA144							0.00	0	0
IVA144 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
IVA145 On 24/11/2011 Spot Bond			97.59722	97.59722			0.00	0	0
Total IVA147 SPOT							0.00	0	0
Total For IVA147							0.00	0	0
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC001 SPOT							0.00	0	0
Total For IVC001							0.00	0	0
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC002 SPOT							0.00	0	0
Total For IVC002							0.00	0	0
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF01U SPOT							0.00	0	0
Total For KCF01U							0.00	0	0
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF02U SPOT							0.00	0	0
Total For KCF02U							0.00	0	0
KSB004 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
KSB005 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
KSB006 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KSP003 SPOT							0.00	0	0
Total For KSP003							0.00	0	0
KSP00 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP004 SPOT							0.00	0	0
Total For KSP004							0.00	0	0
KSP00 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP005 SPOT							0.00	0	0
Total For KSP005							0.00	0	0
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total KW01 SPOT							0.00	0	0
Total For KW01							0.00	0	0
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total LBK01 SPOT							0.00	0	0
Total For LBK01							0.00	0	0
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total LEO01 SPOT							0.00	0	0
Total For LEO01							0.00	0	0
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000		260,000,000,000.00	2,600,000	3,900,000	
Total LGL1 SPOT						260,000,000,000.00	2,600,000	3,900,000	
Total For LGL1						260,000,000,000.00	2,600,000	3,900,000	
LUX45 On 23/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total LUX45 SPOT							0.00	0	0
Total For LUX45							0.00	0	0
MAQ00 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
MAQ00 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ005 SPOT							0.00	0	0
Total For MAQ005							0.00	0	0
MBF01 On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBF017 SPOT							0.00	0	0
Total For MBF017							0.00	0	0
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF018 SPOT							0.00	0	0
Total For MBF018							0.00	0	0
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF019 SPOT							0.00	0	0
Total For MBF019							0.00	0	0
MBF02 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF021 SPOT							0.00	0	0
Total For MBF021							0.00	0	0
MBF02 On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF023 SPOT							0.00	0	0
Total For MBF023							0.00	0	0
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0
Total MBP011 SPOT							0.00	0	0
Total For MBP011							0.00	0	0
MBP01 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP012 SPOT							0.00	0	0
Total For MBP012							0.00	0	0
MBP012 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
MBP013 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
MBP10U 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
MBP14U 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
MBP16U 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
MBP17U 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
MBP18U 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
MBP19U 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
MBP20U 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
MCB11 On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MCB1M SPOT							0.00	0	0
Total For MCB1M							0.00	0	0
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	60,000,000
Total MET01 SPOT							0.00	0	60,000,000
Total For MET01							0.00	0	60,000,000
MFS1A On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A1 SPOT							0.00	0	0
Total For MFS1A1							0.00	0	0
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
MFS1E On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1B SPOT							0.00	0	0
Total For MFS1B							0.00	0	0
MGL01 On 15/09/2015 Spot Bond			100.00000	100.00000			109,600,000,000.00	1,096,000	16,443,000
Total MGL01 SPOT							109,600,000,000.00	1,096,000	16,443,000
Total For MGL01							109,600,000,000.00	1,096,000	16,443,000
MTN02 On 13/07/2014 Spot Bond			100.00000	100.00000			363,300,000,000.00	3,633,000	2,802,000
Total MTN02 SPOT							363,300,000,000.00	3,633,000	2,802,000
Total For MTN02							363,300,000,000.00	3,633,000	2,802,000
MTN03 On 13/07/2015 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	15,500,000
Total MTN03 SPOT							200,000,000,000.00	2,000,000	15,500,000
Total For MTN03							200,000,000,000.00	2,000,000	15,500,000
MTN04 On 13/07/2017 Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	6,001,000
Total MTN04 SPOT							1,600,000,000.00	16,000	6,001,000
Total For MTN04							1,600,000,000.00	16,000	6,001,000
MTN05 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTN05 SPOT							0.00	0	0
Total For MTN05							0.00	0	0
MTNC On 10/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MTNC04 SPOT							0.00	0	0
Total For MTNC04							0.00	0	0
NBK1C On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK10B SPOT							0.00	0	0
Total For NBK10B							0.00	0	0
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
Total NBK1B SPOT							0.00	0	1,000,000
Total For NBK1B							0.00	0	1,000,000
NBK2F On 15/09/2015 Spot Bond			100.00000	100.00000			3,990,900,000,000.00	39,909,000	23,944,000
Total NBK2A SPOT							3,990,900,000,000.00	39,909,000	23,944,000
Total For NBK2A							3,990,900,000,000.00	39,909,000	23,944,000
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			4,036,600,000.00	40,366	0
Total NBK2B SPOT							4,036,600,000.00	40,366	0
Total For NBK2B							4,036,600,000.00	40,366	0
NBK3F On 09/09/2019 Spot Bond			100.00000	100.00000			700,000,000.00	7,000	6,001,000
Total NBK3A SPOT							700,000,000.00	7,000	6,001,000
Total For NBK3A							700,000,000.00	7,000	6,001,000
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			260,000,000,000.00	2,600,000	1,300,000
Total NBK5B SPOT							260,000,000,000.00	2,600,000	1,300,000
Total For NBK5B							260,000,000,000.00	2,600,000	1,300,000
NBK6F 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			0.00	0	0
Total NBK6B SPOT							0.00	0	0
Total For NBK6B							0.00	0	0
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,300,000,000.00	23,000	9,295,000
Total NBK9A SPOT							2,300,000,000.00	23,000	9,295,000
Total For NBK9A							2,300,000,000.00	23,000	9,295,000
NBK9E On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK9B SPOT							0.00	0	0
Total For NBK9B							0.00	0	0
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK11 SPOT							0.00	0	0
Total For NBK11							0.00	0	0
NBRN On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBRN1 SPOT							0.00	0	0
Total For NBRN1							0.00	0	0
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN17 SPOT							0.00	0	0
Total For NCLN17							0.00	0	0
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN19 SPOT							0.00	0	0
Total For NCLN19							0.00	0	0
NCLN On 21/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN24 SPOT							0.00	0	0
Total For NCLN24							0.00	0	0
NCLN On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN42 SPOT							0.00	0	0
Total For NCLN42							0.00	0	0
NCLN: On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN43 SPOT							0.00	0	0
Total For NCLN43							0.00	0	0
NCLN: On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN44 SPOT							0.00	0	0
Total For NCLN44							0.00	0	0
NCLN: On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN45 SPOT							0.00	0	0
Total For NCLN45							0.00	0	0
NCLN: On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN46 SPOT							0.00	0	0
Total For NCLN46							0.00	0	0
NCLN: On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN48 SPOT							0.00	0	0
Total For NCLN48							0.00	0	0
NCLN: On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN49 SPOT							0.00	0	0
Total For NCLN49							0.00	0	0
NCLN: On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN50 SPOT							0.00	0	0
Total For NCLN50							0.00	0	0
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN51 SPOT							0.00	0	0
Total For NCLN51							0.00	0	0
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN52 SPOT							0.00	0	0
Total For NCLN52							0.00	0	0
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN53 SPOT							0.00	0	0
Total For NCLN53							0.00	0	0
NCLN# On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN54 SPOT							0.00	0	0
Total For NCLN54							0.00	0	0
NCLN# On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN55 SPOT							0.00	0	0
Total For NCLN55							0.00	0	0
NCLN# On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN56 SPOT							0.00	0	0
Total For NCLN56							0.00	0	0
NCLN# On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN58 SPOT							0.00	0	0
Total For NCLN58							0.00	0	0
NCLN# On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN61 SPOT							0.00	0	0
Total For NCLN61							0.00	0	0
NCLN# On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN62 SPOT							0.00	0	0
Total For NCLN62							0.00	0	0
NCLN# On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN63 SPOT							0.00	0	0
Total For NCLN63							0.00	0	0
NCLN# On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN64 SPOT							0.00	0	0
Total For NCLN64							0.00	0	0
NCLN# On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN65 SPOT							0.00	0	0
Total For NCLN65							0.00	0	0
NCLN# On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN66 SPOT							0.00	0	0
Total For NCLN66							0.00	0	0
NCLN6 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN67 SPOT							0.00	0	0
Total For NCLN67							0.00	0	0
NCLN6 On 30/01/2012 Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000,000	20,000,000
Total NCLN68 SPOT							2,000,000,000.00	20,000,000	20,000,000
Total For NCLN68							2,000,000,000.00	20,000,000	20,000,000
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			20,000,000,000.00	200,000	50,000
Total NED11 SPOT							20,000,000,000.00	200,000	50,000
Total For NED11							20,000,000,000.00	200,000	50,000
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12A SPOT							0.00	0	0
Total For NED12A							0.00	0	0
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			44,000,000,000.00	440,000	110,000
Total NED6 SPOT							44,000,000,000.00	440,000	110,000
Total For NED6							44,000,000,000.00	440,000	110,000
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			8,100,000,000.00	81,000	3,021,000
Total NED8 SPOT							8,100,000,000.00	81,000	3,021,000
Total For NED8							8,100,000,000.00	81,000	3,021,000
NED9 On 06/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NED9 SPOT							0.00	0	0
Total For NED9							0.00	0	0
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			167,600,000,000.00	1,676,000	50,821,000
Total NEDH1A SPOT							167,600,000,000.00	1,676,000	50,821,000
Total For NEDH1A							167,600,000,000.00	1,676,000	50,821,000
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	36,000,000
Total NEDH1B SPOT							0.00	0	36,000,000
Total For NEDH1B							0.00	0	36,000,000
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET31 SPOT							0.00	0	0
Total For NET31							0.00	0	0
NET39 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET39 SPOT							0.00	0	0
Total For NET39							0.00	0	0
NILB10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NILB10 SPOT							0.00	0	0
Total For NILB10							0.00	0	0
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
NQ1A10 On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQ1A11 SPOT							0.00	0	0
Total For NQ1A11							0.00	0	0
NQ1A On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0
Total NQ1A12 SPOT							0.00	0	0
Total For NQ1A12							0.00	0	0
NQ1A On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0
Total NQ1A13 SPOT							0.00	0	0
Total For NQ1A13							0.00	0	0
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
NQF1 On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A7 SPOT							0.00	0	0
Total For NQF1A7							0.00	0	0
NQF1 On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQF1A8 SPOT							0.00	0	0
Total For NQF1A8							0.00	0	0
NQF1A On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A9 SPOT							0.00	0	0
Total For NQF1A9							0.00	0	0
NQF1E On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B7 SPOT							0.00	0	0
Total For NQF1B7							0.00	0	0
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B9 SPOT							0.00	0	0
Total For NQF1B9							0.00	0	0
NQF1C On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C7 SPOT							0.00	0	0
Total For NQF1C7							0.00	0	0
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C9 SPOT							0.00	0	0
Total For NQF1C9							0.00	0	0
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			0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NRA014 SPOT							0.00	0	10,000,000
Total For NRA014							0.00	0	10,000,000
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	10,700,000
Total NRA018 SPOT							0.00	0	10,700,000
Total For NRA018							0.00	0	10,700,000
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA01U SPOT							0.00	0	0
Total For NRA01U							0.00	0	0
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			21,600,000,000.00	216,000	10,973,000
Total NRA022 SPOT							21,600,000,000.00	216,000	10,973,000
Total For NRA022							21,600,000,000.00	216,000	10,973,000
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	64,000,000
Total NRA023 SPOT							0.00	0	64,000,000
Total For NRA023							0.00	0	64,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			1,028,000,000,000.00	10,280,000	5,070,000
Total NRA028 SPOT							1,028,000,000,000.00	10,280,000	5,070,000
Total For NRA028							1,028,000,000,000.00	10,280,000	5,070,000
NTC07 On 01/03/2012 Spot Bond			8.07500	8.07500			0.00	0	0
Total NTC07 SPOT							0.00	0	0
Total For NTC07							0.00	0	0
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC08 SPOT							0.00	0	0
Total For NTC08							0.00	0	0
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC09 SPOT							0.00	0	0
Total For NTC09							0.00	0	0
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC10 SPOT							0.00	0	0
Total For NTC10							0.00	0	0
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC11 SPOT							0.00	0	0
Total For NTC11							0.00	0	0
OCT1/ 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
OCT1/ On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A4 SPOT							0.00	0	0
Total For OCT1A4							0.00	0	0
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1B1 SPOT							0.00	0	0
Total For OCT1B1							0.00	0	0
OCT1C On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1C1 SPOT							0.00	0	0
Total For OCT1C1							0.00	0	0
OCT1E 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			2,600,000,000.00	26,000	2,706,000
Total OML01 SPOT							2,600,000,000.00	26,000	2,706,000
Total For OML01							2,600,000,000.00	26,000	2,706,000
OMN0 On 28/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total OMN01 SPOT							0.00	0	0
Total For OMN01							0.00	0	0
OTC1/ On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTC1AU SPOT							0.00	0	0
Total For OTC1AU							0.00	0	0
OTCA/ On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OTCA03 SPOT							0.00	0	0
Total For OTCA03							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA05 SPOT							0.00	0	0
Total For OTCA05							0.00	0	0
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA06 SPOT							0.00	0	0
Total For OTCA06							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA07 SPOT							0.00	0	0
Total For OTCA07							0.00	0	0
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA08 SPOT							0.00	0	0
Total For OTCA08							0.00	0	0
OTCA On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA10 SPOT							0.00	0	0
Total For OTCA10							0.00	0	0
OTCB On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCB1U SPOT							0.00	0	0
Total For OTCB1U							0.00	0	0
PBETC On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PBET01 SPOT							0.00	0	0
Total For PBET01							0.00	0	0
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2A4 SPOT							0.00	0	0
Total For PC2A4							0.00	0	0
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2A4R SPOT							0.00	0	0
Total For PC2A4R							0.00	0	0
PC2B4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PC2B4 SPOT							0.00	0	0
Total For PC2B4							0.00	0	0
PC2C ⁴ 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
PC2D ⁴ 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
PCF0 ³ 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
PNP0 ² 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
PR2A ¹ On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A1F SPOT							0.00	0	0
Total For PR2A1F							0.00	0	0
PR2A ² 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
PR2A ³ 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
PR2A ⁴ 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
PR2A ⁵ 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 ⁶ On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PR2A9E SPOT							0.00	0	0
Total For PR2A9E							0.00	0	0
PR2B1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1B SPOT							0.00	0	0
Total For PR2B1B							0.00	0	0
PR2B1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1F SPOT							0.00	0	0
Total For PR2B1F							0.00	0	0
PR2B2 On 15/12/2012 Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	0
Total PR2B2B SPOT							10,000,000,000.00	100,000	0
Total For PR2B2B							10,000,000,000.00	100,000	0
PR2B4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B4D SPOT							0.00	0	0
Total For PR2B4D							0.00	0	0
PR2B5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B5E SPOT							0.00	0	0
Total For PR2B5E							0.00	0	0
PR2C1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1B SPOT							0.00	0	0
Total For PR2C1B							0.00	0	0
PR2C1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1F SPOT							0.00	0	0
Total For PR2C1F							0.00	0	0
PR2C4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C4D SPOT							0.00	0	0
Total For PR2C4D							0.00	0	0
PR2D1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1B SPOT							0.00	0	0
Total For PR2D1B							0.00	0	0
PR2D1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PR2D1F SPOT							0.00	0	0
Total For PR2D1F							0.00	0	0
PR2D4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D4D SPOT							0.00	0	0
Total For PR2D4D							0.00	0	0
PRM14 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
PRP14 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
PRP24 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP2A2 SPOT							0.00	0	0
Total For PRP2A2							0.00	0	0
PSG01 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PSG01 SPOT							0.00	0	0
Total For PSG01							0.00	0	0
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R009P SPOT							0.00	0	0
Total For R009P							0.00	0	0
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R010P SPOT							0.00	0	0
Total For R010P							0.00	0	0
R120C On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R120C SPOT							0.00	0	0
Total For R120C							0.00	0	0
R155 On 31/08/2011 Spot Bond			5.39500	5.41000			2,014,136,930.00	373,334	95,540,000
Total R155 SPOT							2,014,136,930.00	373,334	95,540,000
Total For R155							2,014,136,930.00	373,334	95,540,000
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			7.33000	7.36000			146,717,180,869,080.00	20,015,986,476	15,278,120,000
Total R157 SPOT							146,717,180,869,080.00	20,015,986,476	15,278,120,000
Total For R157							146,717,180,869,080.00	20,015,986,476	15,278,120,000
R158P On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R158P SPOT							0.00	0	0
Total For R158P							0.00	0	0
R159P On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R159P SPOT							0.00	0	0
Total For R159P							0.00	0	0
R179 On 01/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R179 SPOT							0.00	0	0
Total For R179							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.49000	8.49000			32,046,235,004,160.00	3,774,585,984	7,523,221,984
Total R186 SPOT							32,046,235,004,160.00	3,774,585,984	7,523,221,984
Total For R186							32,046,235,004,160.00	3,774,585,984	7,523,221,984
R187P On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R187P SPOT							0.00	0	0
Total For R187P							0.00	0	0
R188P On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R188P SPOT							0.00	0	0
Total For R188P							0.00	0	0
R189 On 31/03/2013 Spot Bond			1.00000	1.01000			467,878,964,000.00	467,878,964	2,364,633,241

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R189 SPOT							467,878,964,000.00	467,878,964	2,364,633,241
Total For R189							467,878,964,000.00	467,878,964	2,364,633,241
R197 On 07/12/2023 Spot Bond			2.53000	2.53000			1,445,241,804,600.00	571,241,820	334,090,955
Total R197 SPOT							1,445,241,804,600.00	571,241,820	334,090,955
Total For R197							1,445,241,804,600.00	571,241,820	334,090,955
R201 On 21/12/2014 Spot Bond			6.97000	7.00000			6,771,794,110,000.00	971,563,000	4,108,430,000
Total R201 SPOT							6,771,794,110,000.00	971,563,000	4,108,430,000
Total For R201							6,771,794,110,000.00	971,563,000	4,108,430,000
R202 On 07/12/2033 Spot Bond			2.54000	2.57000			651,362,680,000.00	256,442,000	1,563,014,908
Total R202 SPOT							651,362,680,000.00	256,442,000	1,563,014,908
Total For R202							651,362,680,000.00	256,442,000	1,563,014,908
R203 On 15/09/2017 Spot Bond			7.92000	7.95000			27,061,071,840,000.00	3,416,802,000	5,858,828,367
Total R203 SPOT							27,061,071,840,000.00	3,416,802,000	5,858,828,367
Total For R203							27,061,071,840,000.00	3,416,802,000	5,858,828,367
R204 On 21/12/2018 Spot Bond			8.11000	8.14000			11,092,679,580,000.00	1,367,778,000	6,248,682,413
Total R204 SPOT							11,092,679,580,000.00	1,367,778,000	6,248,682,413
Total For R204							11,092,679,580,000.00	1,367,778,000	6,248,682,413
R205 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000
Total R205 SPOT							0.00	0	1,555,000,000
Total For R205							0.00	0	1,555,000,000
R206 On 15/01/2014 Spot Bond			6.69000	6.72000			33,207,935,743,380.00	4,963,817,002	3,112,333,402
Total R206 SPOT							33,207,935,743,380.00	4,963,817,002	3,112,333,402
Total For R206							33,207,935,743,380.00	4,963,817,002	3,112,333,402
R207 On 15/01/2020 Spot Bond			8.22500	8.26000			32,456,211,900,000.00	3,946,044,000	9,166,185,000
Total R207 SPOT							32,456,211,900,000.00	3,946,044,000	9,166,185,000
Total For R207							32,456,211,900,000.00	3,946,044,000	9,166,185,000
R208 On 31/03/2021 Spot Bond			8.26000	8.28500			27,052,763,780,000.00	3,275,153,000	7,396,531,000
Total R208 SPOT							27,052,763,780,000.00	3,275,153,000	7,396,531,000
Total For R208							27,052,763,780,000.00	3,275,153,000	7,396,531,000
R209 On 31/03/2036 Spot Bond			8.87500	8.87000			15,928,468,375,000.00	1,794,757,000	8,498,370,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 SPOT							15,928,468,375,000.00	1,794,757,000	8,498,370,000
Total For R209							15,928,468,375,000.00	1,794,757,000	8,498,370,000
R210 On 31/03/2028 Spot Bond			2.57000	2.60000			1,795,402,000,000.00	698,600,000	920,100,000
Total R210 SPOT							1,795,402,000,000.00	698,600,000	920,100,000
Total For R210							1,795,402,000,000.00	698,600,000	920,100,000
R211 On 31/01/2017 Spot Bond			1.88000	1.88000			1,026,480,000,000.00	546,000,000	1,073,000,000
Total R211 SPOT							1,026,480,000,000.00	546,000,000	1,073,000,000
Total For R211							1,026,480,000,000.00	546,000,000	1,073,000,000
R212 On 31/01/2022 Spot Bond			2.54500	2.55000			1,472,250,687,500.00	578,487,500	344,650,875
Total R212 SPOT							1,472,250,687,500.00	578,487,500	344,650,875
Total For R212							1,472,250,687,500.00	578,487,500	344,650,875
R213 On 28/02/2031 Spot Bond			8.85000	8.84000			21,183,581,250,000.00	2,393,625,000	1,316,039,080
Total R213 SPOT							21,183,581,250,000.00	2,393,625,000	1,316,039,080
Total For R213							21,183,581,250,000.00	2,393,625,000	1,316,039,080
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			17,277,000,000,000.00	2,658,000,000	2,625,000,000
Total R214 SPOT							17,277,000,000,000.00	2,658,000,000	2,625,000,000
Total For R214							17,277,000,000,000.00	2,658,000,000	2,625,000,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R320C On 21/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total R320C SPOT							0.00	0	0
Total For R320C							0.00	0	0
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R321C SPOT							0.00	0	0
Total For R321C							0.00	0	0
R322C On 21/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R322C SPOT							0.00	0	0
Total For R322C							0.00	0	0
R323C On 21/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R323C SPOT							0.00	0	0
Total For R323C							0.00	0	0
R324C On 21/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R324C SPOT							0.00	0	0
Total For R324C							0.00	0	0
R325C On 21/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R325C SPOT							0.00	0	0
Total For R325C							0.00	0	0
R326C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R326C SPOT							0.00	0	0
Total For R326C							0.00	0	0
R327C On 21/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R327C SPOT							0.00	0	0
Total For R327C							0.00	0	0
R328C On 21/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R328C SPOT							0.00	0	0
Total For R328C							0.00	0	0
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R329C SPOT							0.00	0	0
Total For R329C							0.00	0	0
R330C On 21/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R330C SPOT							0.00	0	0
Total For R330C							0.00	0	0
R331C On 21/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total R331C SPOT							0.00	0	0
Total For R331C							0.00	0	0
R332C On 21/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R333C SPOT							0.00	0	0
Total For R333C							0.00	0	0
R334C On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total R334C SPOT							0.00	0	0
Total For R334C							0.00	0	0
R335C On 21/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total R335C SPOT							0.00	0	0
Total For R335C							0.00	0	0
R336C On 21/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total R336C SPOT							0.00	0	0
Total For R336C							0.00	0	0
R337C On 21/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R337C SPOT							0.00	0	0
Total For R337C							0.00	0	0
R338C On 21/12/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R338C SPOT							0.00	0	0
Total For R338C							0.00	0	0
R339C On 21/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total R339C SPOT							0.00	0	0
Total For R339C							0.00	0	0
R340C On 21/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total R340C SPOT							0.00	0	0
Total For R340C							0.00	0	0
R341C On 21/06/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total R341C SPOT							0.00	0	0
Total For R341C							0.00	0	0
R342C On 21/12/2022 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R343C SPOT							0.00	0	0
Total For R343C							0.00	0	0
R344C On 21/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total R344C SPOT							0.00	0	0
Total For R344C							0.00	0	0
R345C On 21/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total R345C SPOT							0.00	0	0
Total For R345C							0.00	0	0
R346C On 21/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total R346C SPOT							0.00	0	0
Total For R346C							0.00	0	0
R347C On 21/06/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R347C SPOT							0.00	0	0
Total For R347C							0.00	0	0
R348C On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R348C SPOT							0.00	0	0
Total For R348C							0.00	0	0
R349C On 21/06/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R349C SPOT							0.00	0	0
Total For R349C							0.00	0	0
R350C On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R350C SPOT							0.00	0	0
Total For R350C							0.00	0	0
R351C On 21/06/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R351C SPOT							0.00	0	0
Total For R351C							0.00	0	0
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R352C SPOT							0.00	0	0
Total For R352C							0.00	0	0
RCSBf On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RCSB01 SPOT							0.00	0	0
Total For RCSB01							0.00	0	0
RCSB On 15/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB02 SPOT							0.00	0	0
Total For RCSB02							0.00	0	0
RCSB On 15/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB03 SPOT							0.00	0	0
Total For RCSB03							0.00	0	0
RCSC On 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
RCSC 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
RCSC On 09/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC05 SPOT							0.00	0	0
Total For RCSC05							0.00	0	0
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
RESB On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RESB01 SPOT							0.00	0	0
Total For RESB01							0.00	0	0
RMBI0 On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT							0.00	0	0
Total For RMBI06							0.00	0	0
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP001 SPOT							0.00	0	0
Total For RP001							0.00	0	0
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RP002 SPOT							0.00	0	0
Total For RP002							0.00	0	0
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	0
Total RW02 SPOT							0.00	0	0
Total For RW02							0.00	0	0
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	328,000
Total RW21 SPOT							0.00	0	328,000
Total For RW21							0.00	0	328,000
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBC2 SPOT							0.00	0	0
Total For SBC2							0.00	0	0
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK10 SPOT							0.00	0	0
Total For SBK10							0.00	0	0
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
Total SBK12 SPOT							0.00	0	10,000,000
Total For SBK12							0.00	0	10,000,000
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK13 SPOT							0.00	0	0
Total For SBK13							0.00	0	0
SBK5 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	39,020,780
Total SBK5 SPOT							0.00	0	39,020,780
Total For SBK5							0.00	0	39,020,780
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			40,100,000,000.00	401,000	17,376,000
Total SBK7 SPOT							40,100,000,000.00	401,000	17,376,000
Total For SBK7							40,100,000,000.00	401,000	17,376,000
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	2,001,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK8 SPOT							1,100,000,000.00	11,000	2,001,000
Total For SBK8							1,100,000,000.00	11,000	2,001,000
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			100,000,000.00	1,000	3,001,000
Total SBK9 SPOT							100,000,000.00	1,000	3,001,000
Total For SBK9							100,000,000.00	1,000	3,001,000
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			0.00	0	33,000,000
Total SBK11 SPOT							0.00	0	33,000,000
Total For SBK11							0.00	0	33,000,000
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN18 SPOT							0.00	0	0
Total For SBN18							0.00	0	0
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN20 SPOT							0.00	0	0
Total For SBN20							0.00	0	0
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN27 SPOT							0.00	0	0
Total For SBN27							0.00	0	0
SBN29 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN29 SPOT							0.00	0	0
Total For SBN29							0.00	0	0
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN31 SPOT							0.00	0	0
Total For SBN31							0.00	0	0
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN32 SPOT							0.00	0	0
Total For SBN32							0.00	0	0
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN33 SPOT							0.00	0	0
Total For SBN33							0.00	0	0
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN34 SPOT							0.00	0	0
Total For SBN34							0.00	0	0
SBN3€ On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN35 SPOT							0.00	0	0
Total For SBN35							0.00	0	0
SBN3€ On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN36 SPOT							0.00	0	0
Total For SBN36							0.00	0	0
SBN4€ On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN42 SPOT							0.00	0	0
Total For SBN42							0.00	0	0
SBN4€ On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN45 SPOT							0.00	0	0
Total For SBN45							0.00	0	0
SBN4€ On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN48 SPOT							0.00	0	0
Total For SBN48							0.00	0	0
SBN4€ 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
SBR0€ On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR002 SPOT							0.00	0	0
Total For SBR002							0.00	0	0
SBR0€ On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR003 SPOT							0.00	0	0
Total For SBR003							0.00	0	0
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000
Total SBS13 SPOT							200,000,000,000.00	2,000,000	1,000,000
Total For SBS13							200,000,000,000.00	2,000,000	1,000,000
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS14 SPOT							0.00	0	0
Total For SBS14							0.00	0	0
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS15 SPOT							0.00	0	0
Total For SBS15							0.00	0	0
SBS16 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS16 SPOT							0.00	0	0
Total For SBS16							0.00	0	0
SBS18 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS18 SPOT							0.00	0	0
Total For SBS18							0.00	0	0
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS19 SPOT							0.00	0	0
Total For SBS19							0.00	0	0
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS3 SPOT							0.00	0	0
Total For SBS3							0.00	0	0
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			100,000,000.00	1,000	393,000
Total SBS4 SPOT							100,000,000.00	1,000	393,000
Total For SBS4							100,000,000.00	1,000	393,000
SBS5 On 07/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS5 SPOT							0.00	0	0
Total For SBS5							0.00	0	0
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS7 SPOT							0.00	0	0
Total For SBS7							0.00	0	0
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			800,000,000.00	8,000	15,000
Total SBS9 SPOT							800,000,000.00	8,000	15,000
Total For SBS9							800,000,000.00	8,000	15,000
SBS11 On 03/07/2013 Spot Bond			100.00000	100.00000			480,000,000,000.00	4,800,000	2,700,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBSI10 SPOT							480,000,000,000.00	4,800,000	2,700,000
Total For SBSI10							480,000,000,000.00	4,800,000	2,700,000
SBSI1 On 07/12/2023 Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	1,100,000
Total SBSI11 SPOT							160,000,000,000.00	1,600,000	1,100,000
Total For SBSI11							160,000,000,000.00	1,600,000	1,100,000
SBSI1 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI12 SPOT							0.00	0	0
Total For SBSI12							0.00	0	0
SCM1 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM107 SPOT							0.00	0	0
Total For SCM107							0.00	0	0
SCM2 On 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			870,000,000,000.00	8,700,000	4,350,000
Total SLI1 SPOT							870,000,000,000.00	8,700,000	4,350,000
Total For SLI1							870,000,000,000.00	8,700,000	4,350,000
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			61,400,000,000.00	614,000	5,307,000
Total SLI2 SPOT							61,400,000,000.00	614,000	5,307,000
Total For SLI2							61,400,000,000.00	614,000	5,307,000
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			24,900,000,000.00	249,000	69,000
Total SMF1 SPOT							24,900,000,000.00	249,000	69,000
Total For SMF1							24,900,000,000.00	249,000	69,000
SMF2 On 14/10/2011 Spot Bond			100.00000	100.00000			12,000,000,000.00	120,000	30,000
Total SMF2 SPOT							12,000,000,000.00	120,000	30,000
Total For SMF2							12,000,000,000.00	120,000	30,000
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SMF3 SPOT							0.00	0	0
Total For SMF3							0.00	0	0
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	7,000,000
Total SNT01 SPOT							0.00	0	7,000,000
Total For SNT01							0.00	0	7,000,000
SSA01 On 28/06/2016 Spot Bond			100.00000	100.00000			25,200,000,000.00	252,000	126,000
Total SSA01 SPOT							25,200,000,000.00	252,000	126,000
Total For SSA01							25,200,000,000.00	252,000	126,000
SYN82 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN823 SPOT							0.00	0	0
Total For SYN823							0.00	0	0
SYN82 On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN824 SPOT							0.00	0	0
Total For SYN824							0.00	0	0
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN826 SPOT							0.00	0	0
Total For SYN826							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SYN831 SPOT							0.00	0	0
Total For SYN831							0.00	0	0
SYN83 On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN832 SPOT							0.00	0	0
Total For SYN832							0.00	0	0
SYN83 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN833 SPOT							0.00	0	0
Total For SYN833							0.00	0	0
SYN83 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN834 SPOT							0.00	0	0
Total For SYN834							0.00	0	0
SYN83 On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN835 SPOT							0.00	0	0
Total For SYN835							0.00	0	0
SYN83 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN838 SPOT							0.00	0	0
Total For SYN838							0.00	0	0
SYN83 On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN839 SPOT							0.00	0	0
Total For SYN839							0.00	0	0
SYN84 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN840 SPOT							0.00	0	0
Total For SYN840							0.00	0	0
SYN84 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN841 SPOT							0.00	0	0
Total For SYN841							0.00	0	0
SYN84 On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN842 SPOT							0.00	0	0
Total For SYN842							0.00	0	0
SYN84 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SYN843 SPOT							0.00	0	0
Total For SYN843							0.00	0	0
SYN84 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN844 SPOT							0.00	0	0
Total For SYN844							0.00	0	0
SYN84 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN845 SPOT							0.00	0	0
Total For SYN845							0.00	0	0
SYN84 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN846 SPOT							0.00	0	0
Total For SYN846							0.00	0	0
SYN84 On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN847 SPOT							0.00	0	0
Total For SYN847							0.00	0	0
SYN84 On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN848 SPOT							0.00	0	0
Total For SYN848							0.00	0	0
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ18 SPOT							0.00	0	0
Total For SZ18							0.00	0	0
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ25 SPOT							0.00	0	0
Total For SZ25							0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total T018 SPOT							0.00	0	0
Total For T018							0.00	0	0
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS06 SPOT							0.00	0	0
Total For TFS06							0.00	0	0
TFS68 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TFS68U SPOT							0.00	0	0
Total For TFS68U							0.00	0	0
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0
Total TFS73 SPOT							0.00	0	0
Total For TFS73							0.00	0	0
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS77 SPOT							0.00	0	0
Total For TFS77							0.00	0	0
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS78 SPOT							0.00	0	0
Total For TFS78							0.00	0	0
TFS79 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS79 SPOT							0.00	0	0
Total For TFS79							0.00	0	0
TFS80 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS80 SPOT							0.00	0	0
Total For TFS80							0.00	0	0
TFS81 On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS81 SPOT							0.00	0	0
Total For TFS81							0.00	0	0
TFS82 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS82 SPOT							0.00	0	0
Total For TFS82							0.00	0	0
TFS83 On 28/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS83 SPOT							0.00	0	0
Total For TFS83							0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.00000	8.00000			0.00	0	0
Total TFS84 SPOT							0.00	0	0
Total For TFS84							0.00	0	0
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH7A2A SPOT							0.00	0	0
Total For TH7A2A							0.00	0	0
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6A2 SPOT							0.00	0	0
Total For THE6A2							0.00	0	0
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6A3 SPOT							0.00	0	0
Total For THE6A3							0.00	0	0
THE6E On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6B SPOT							0.00	0	0
Total For THE6B							0.00	0	0
THE6C On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6C SPOT							0.00	0	0
Total For THE6C							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7A1 SPOT							0.00	0	0
Total For THE7A1							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7A3 SPOT							0.00	0	0
Total For THE7A3							0.00	0	0
THE7E On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7B SPOT							0.00	0	0
Total For THE7B							0.00	0	0
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7C SPOT							0.00	0	0
Total For THE7C							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000
Total THE8A1 SPOT						3,000,000,000,000.00		30,000,000	15,000,000
Total For THE8A1						3,000,000,000,000.00		30,000,000	15,000,000
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE8A2 SPOT							0.00	0	0
Total For THE8A2							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A3 SPOT							0.00	0	0
Total For THE8A3							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8B1 SPOT							0.00	0	0
Total For THE8B1							0.00	0	0
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8C1 SPOT							0.00	0	0
Total For THE8C1							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8D1 SPOT							0.00	0	0
Total For THE8D1							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A1 SPOT							0.00	0	0
Total For THE9A1							0.00	0	0
THE9A On 18/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A2 SPOT							0.00	0	0
Total For THE9A2							0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9A3 SPOT							0.00	0	0
Total For THE9A3							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B1 SPOT							0.00	0	0
Total For THE9B1							0.00	0	0
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9C1 SPOT							0.00	0	0
Total For THE9C1							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9D1 SPOT							0.00	0	0
Total For THE9D1							0.00	0	0
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TL12 SPOT							0.00	0	0
Total For TL12							0.00	0	0
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			12,100,000,000.00	121,000	2,031,000
Total TL15 SPOT							12,100,000,000.00	121,000	2,031,000
Total For TL15							12,100,000,000.00	121,000	2,031,000
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			11,100,000,000.00	111,000	1,009,944,723
Total TN17 SPOT							11,100,000,000.00	111,000	1,009,944,723
Total For TN17							11,100,000,000.00	111,000	1,009,944,723
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	247,559,000
Total TN20 SPOT							1,500,000,000.00	15,000	247,559,000
Total For TN20							1,500,000,000.00	15,000	247,559,000
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			78,000,000,000.00	780,000	75,390,000
Total TN23 SPOT							78,000,000,000.00	780,000	75,390,000
Total For TN23							78,000,000,000.00	780,000	75,390,000
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			183,810,000,000.00	1,838,100	97,951,000
Total TN25 SPOT							183,810,000,000.00	1,838,100	97,951,000
Total For TN25							183,810,000,000.00	1,838,100	97,951,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			4,200,000,000.00	42,000	11,589,000
Total TN27 SPOT							4,200,000,000.00	42,000	11,589,000
Total For TN27							4,200,000,000.00	42,000	11,589,000
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
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TR30 SPOT							0.00	0	0
Total For TR30							0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
Total TR31 SPOT							0.00	0	0
Total For TR31							0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
Total TR32 SPOT							0.00	0	0
Total For TR32							0.00	0	0
TSP11 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP116 SPOT							0.00	0	0
Total For TSP116							0.00	0	0
TSP11 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP117 SPOT							0.00	0	0
Total For TSP117							0.00	0	0
TSP11 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP118 SPOT							0.00	0	0
Total For TSP118							0.00	0	0
TSP12 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP120 SPOT							0.00	0	0
Total For TSP120							0.00	0	0
TSP12 On 02/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP121 SPOT							0.00	0	0
Total For TSP121							0.00	0	0
TSP12 On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP122 SPOT							0.00	0	0
Total For TSP122							0.00	0	0
TSP12 On 05/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP123 SPOT							0.00	0	0
Total For TSP123							0.00	0	0
TSP12 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TSP124 SPOT							0.00	0	0
Total For TSP124							0.00	0	0
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	37,522,000
Total UG21 SPOT							0.00	0	37,522,000
Total For UG21							0.00	0	37,522,000
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	36,000
Total UTR02 SPOT							0.00	0	36,000
Total For UTR02							0.00	0	36,000
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR041 SPOT							0.00	0	0
Total For UTR041							0.00	0	0
UTR04 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR042 SPOT							0.00	0	0
Total For UTR042							0.00	0	0
UTR04 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR043 SPOT							0.00	0	0
Total For UTR043							0.00	0	0
UTR4C On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR40 SPOT							0.00	0	0
Total For UTR40							0.00	0	0
VIP1A: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A2 SPOT							0.00	0	0
Total For VIP1A2							0.00	0	0
VIP1A: On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A3 SPOT							0.00	0	0
Total For VIP1A3							0.00	0	0
VIP1A: On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0
Total VIP1A4 SPOT							0.00	0	0
Total For VIP1A4							0.00	0	0
VIP1A: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOYT01 On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOYT01 SPOT							0.00	0	0
Total For VOYT01							0.00	0	0
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			55,500,000.00	555,000	25,270,000
Total WS04 SPOT							55,500,000.00	555,000	25,270,000
Total For WS04							55,500,000.00	555,000	25,270,000
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	206,500,000
Total WS05 SPOT							0.00	0	206,500,000
Total For WS05							0.00	0	206,500,000
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	14,300,000
Total WSP1 SPOT							0.00	0	14,300,000
Total For WSP1							0.00	0	14,300,000
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			0.00	0	35,000,000
Total WSP2 SPOT							0.00	0	35,000,000
Total For WSP2							0.00	0	35,000,000
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WSP3 SPOT							0.00	0	0
Total For WSP3							0.00	0	0
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP4 SPOT							0.00	0	0
Total For WSP4							0.00	0	0
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			9,800,000,000.00	98,000	124,049,000
Total WSP5 SPOT							9,800,000,000.00	98,000	124,049,000
Total For WSP5							9,800,000,000.00	98,000	124,049,000
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z006 SPOT							0.00	0	0
Total For Z006							0.00	0	0
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z009 SPOT							0.00	0	0
Total For Z009							0.00	0	0
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z014 SPOT							0.00	0	0
Total For Z014							0.00	0	0
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z018 SPOT							0.00	0	0
Total For Z018							0.00	0	0
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z019 SPOT							0.00	0	0
Total For Z019							0.00	0	0
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z020 SPOT							0.00	0	0
Total For Z020							0.00	0	0
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z025 SPOT							0.00	0	0
Total For Z025							0.00	0	0
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA025 SPOT							0.00	0	0
Total For ZA025							0.00	0	0
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA026 SPOT							0.00	0	0
Total For ZA026							0.00	0	0
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA027 SPOT							0.00	0	0
Total For ZA027							0.00	0	0
Total for SPOT							576,954,024,724,650.00	53,787,206,158	86,062,898,928
Total for SPOT :							576,954,024,724,650.00	53,787,206,158	86,062,898,928
Total Futures							576,955,660,452,775.00	53,787,229,866	86,063,126,457
Total Options							0.00	24,900	56,340
Grand Total:							576,955,660,452,775.00	53,787,254,766	86,063,182,797