



Interest Rates Daily MTM Report

Daily summary for: 11/08/2011

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			7.29860	7.30850		20.84	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		647.00000	647,000	18.86	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.70	Put		39.00000	48,000	18.86	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.75	Call		606.00000	608,000	19.03	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.75	Put		48.00000	59,000	19.03	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.65	Call		690.00000	688,000	18.70	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.65	Put		32.00000	39,000	18.70	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.00	Put		113.00000	132,000	19.85	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.00	Call		421.00000	431,000	19.85	0.00	0	14,286
ANY D On 24/10/2011 Can-Do Future	7.40	Put		307.00000	335,000	21.37	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.40	Call		215.00000	234,000	21.37	0.00	0	6,757
Total ANY DAY EXPIRY CAAG \$ Option							0.00	0	21,043
Total For ANY DAY EXPIRY							0.00	0	21,043
CF CA On 19/09/2011 Can-Do Future			0.00950	0.00800			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			0.23850	0.25990			0.00	10,949	21,898

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CAEE Future							0.00	10,949	21,898
Total For CF CANDO CAEE							0.00	10,949	21,898
Total for Can-Do Future							0.00	10,949	65,329
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES18 Future							0.00	0	0
Total For ES18							0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES23 Future							0.00	0	0
Total For ES23							0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES26 Future							0.00	0	0
Total For ES26							0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES33 Future							0.00	0	0
Total For ES33							0.00	0	0
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0
Total R155 Future							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157 Future							0.00	0	0
Total For R157							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R201 Future							0.00	0	0
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

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	03/11/2011	Bond Future			7.06100	6.96500		3.25	246,732,060.00	2,000	12,452	
R157	On	02/02/2012	Bond Future			7.14100	7.03600		3.50	0.00	0	0	
R157	On	03/05/2012	Bond Future			7.23600	7.12200		3.50	0.00	0	0	
R157	On	02/08/2012	Bond Future			7.35300	7.22800		3.50	0.00	0	0	
Total R157 Future											246,732,060.00	2,000	12,452
R157	On	03/11/2011	Bond Future	8.25	Call		4,733.00000	4,376,000	3.47		0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		7.00000	11,000	3.47		0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		4,911.00000	4,553,000	3.49		0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		6.00000	9,000	3.49		0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		4,555.00000	4,199,000	3.45		0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		8.00000	14,000	3.45		0.00	0	0
R157	On	03/11/2011	Bond Future	6.55	Put		1,775.00000	2,072,000	3.05		0.00	0	0
R157	On	03/11/2011	Bond Future	6.55	Call		197.00000	133,000	3.05		0.00	0	1,200
R157	On	03/11/2011	Bond Future	7.00	Put		679.00000	857,000	3.12		0.00	0	0
R157	On	03/11/2011	Bond Future	7.00	Call		811.00000	628,000	3.12		0.00	0	400
R157	On	03/11/2011	Bond Future	7.10	Call		1,029.00000	818,000	3.15		0.00	0	0
R157	On	03/11/2011	Bond Future	7.10	Put		521.00000	672,000	3.15		0.00	0	400
R157	On	03/11/2011	Bond Future	7.55	Call		2,306.00000	1,996,000	3.26		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	7.55	Put		125.00000	176,000	3.26	0.00	0	1,200
R157	On	02/02/2012	Bond Future	8.50	Call		5,106.00000	4,760,000	3.80	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		86.00000	109,000	3.80	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		5,264.00000	4,916,000	3.82	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		77.00000	98,000	3.82	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		4,948.00000	4,604,000	3.79	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		95.00000	120,000	3.79	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Call		3,948.00000	3,637,000	3.65	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		323.00000	385,000	3.65	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		4,083.00000	3,769,000	3.67	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		301.00000	360,000	3.67	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		3,813.00000	3,507,000	3.64	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		346.00000	413,000	3.64	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Call		3,111.00000	2,845,000	3.58	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		801.00000	913,000	3.58	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		3,221.00000	2,951,000	3.59	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		763.00000	871,000	3.59	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		3,002.00000	2,741,000	3.56	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		840.00000	957,000	3.56	0.00	0	0
Total R157 Option										0.00	0	3,200
Total For R157										246,732,060.00	2,000	15,652
R186	On	03/11/2011	Bond Future			8.37400	8.26100		10.25	0.00	0	25,308
R186	On	02/02/2012	Bond Future			8.44200	8.32500		11.50	0.00	0	2,500
R186	On	03/05/2012	Bond Future			8.51500	8.39500		11.50	0.00	0	0
R186	On	02/08/2012	Bond Future			8.59500	8.47000		11.25	0.00	0	0
Total R186 Future										0.00	0	27,808

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.00	Call		7,272.00000	6,331,000	10.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		401.00000	550,000	10.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		7,663.00000	6,706,000	10.64	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		348.00000	481,000	10.64	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		6,886.00000	5,963,000	10.57	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		462.00000	628,000	10.57	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		785.00000	1,038,000	10.43	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		5,397.00000	4,561,000	10.43	0.00	0	5,600
R186	On	03/11/2011	Bond Future	8.10	Put		3,258.00000	3,932,000	10.01	0.00	0	0
R186	On	03/11/2011	Bond Future	8.10	Call		1,681.00000	1,265,000	10.01	0.00	0	1,275
R186	On	03/11/2011	Bond Future	8.35	Put		1,995.00000	2,492,000	10.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.35	Call		2,854.00000	2,262,000	10.16	0.00	0	425
R186	On	03/11/2011	Bond Future	8.55	Call		4,036.00000	3,312,000	10.29	0.00	0	0
R186	On	03/11/2011	Bond Future	8.55	Put		1,278.00000	1,644,000	10.29	0.00	0	425
R186	On	03/11/2011	Bond Future	9.10	Call		8,058.00000	7,086,000	10.68	0.00	0	0
R186	On	03/11/2011	Bond Future	9.10	Put		302.00000	420,000	10.68	0.00	0	1,275
R186	On	02/02/2012	Bond Future	9.00	Call		7,652.00000	6,825,000	11.69	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		1,458.00000	1,740,000	11.69	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		7,987.00000	7,143,000	11.73	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		1,354.00000	1,618,000	11.73	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		7,323.00000	6,512,000	11.65	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		1,572.00000	1,869,000	11.65	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		7,969.00000	7,203,000	11.70	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		2,493.00000	2,844,000	11.70	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		8,274.00000	7,493,000	11.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		2,362.00000	2,698,000	11.73	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		7,669.00000	6,917,000	11.66	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		2,632.00000	2,996,000	11.66	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Call		6,552.00000	5,880,000	11.25	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		4,018.00000	4,487,000	11.25	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Call		6,825.00000	6,139,000	11.30	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		3,847.00000	4,302,000	11.30	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		6,287.00000	5,631,000	11.21	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		4,200.00000	4,685,000	11.21	0.00	0	0
Total R186 Option										0.00	0	9,000
Total For R186										0.00	0	36,808
R189	On	03/11/2011	Bond Future			213.07847	213.12459			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	03/11/2011	Bond Future	212.00	Call		1,125.00000	1,078,000		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		1,075.00000	1,028,000		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		1,175.00000	1,128,000		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	03/11/2011	Bond Future			244.07091	243.93935			0.00	0	183
Total R197 Future										0.00	0	183
R197	On	03/11/2011	Bond Future	238.50	Call		5,439.00000	5,571,000		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		5,389.00000	5,521,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.45	Call		5,489.00000	5,621,000		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
Total For R197										0.00	0	183
R201	On	03/11/2011	Bond Future			6.73300	6.58200		2.75	0.00	0	1,348
R201	On	02/02/2012	Bond Future			6.78900	6.62200		2.75	0.00	0	0
R201	On	03/05/2012	Bond Future			6.86300	6.67900		2.75	0.00	0	0
R201	On	02/08/2012	Bond Future			6.96500	6.76000		2.75	0.00	0	0
Total R201 Future										0.00	0	1,348
R201	On	03/11/2011	Bond Future	8.00	Call		3,993.00000	3,562,000	3.01	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		2.00000	6,000	3.01	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		4,130.00000	3,698,000	3.04	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		2.00000	4,000	3.04	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		3,856.00000	3,426,000	3.00	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		3.00000	7,000	3.00	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		4,252.00000	3,824,000	3.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		25.00000	41,000	3.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		4,375.00000	3,945,000	3.09	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		22.00000	35,000	3.09	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		4,129.00000	3,702,000	3.06	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		29.00000	45,000	3.06	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		2,804.00000	2,436,000	2.88	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		229.00000	309,000	2.88	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		2,906.00000	2,533,000	2.89	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		213.00000	288,000	2.89	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		2,703.00000	2,340,000	2.87	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	7.70	Put		247.00000	332,000	2.87	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call		2,129.00000	1,813,000	2.75	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		504.00000	641,000	2.75	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		2,214.00000	1,893,000	2.77	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		480.00000	613,000	2.77	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		2,046.00000	1,736,000	2.73	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		530.00000	673,000	2.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,348
R202	On	03/11/2011	Bond Future			183.35067	183.92880			31,903,016.58	174	23,166
R202	On	02/02/2012	Bond Future			183.47804	184.06519			0.00	0	0
Total R202 Future										31,903,016.58	174	23,166
R202	On	03/11/2011	Bond Future	0.50	Call		183,429.00000	182,851,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Call		183,379.00000	182,801,000		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		183,479.00000	182,901,000		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		7,065.00000	6,478,000		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		7,015.00000	6,428,000		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		7,115.00000	6,528,000		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										31,903,016.58	174	23,166

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			7.69800	7.56800		5.25	0.00	0	2,133
R203	On	02/02/2012	Bond Future			7.78600	7.64800		5.75	0.00	0	0
R203	On	03/05/2012	Bond Future			7.88400	7.73800		5.75	0.00	0	0
R203	On	02/08/2012	Bond Future			7.99500	7.84000		5.25	0.00	0	0
Total R203 Future										0.00	0	2,133
R203	On	03/11/2011	Bond Future	8.50	Call		4,376.00000	3,799,000	5.47	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		63.00000	101,000	5.47	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		4,590.00000	4,008,000	5.49	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		52.00000	85,000	5.49	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		4,163.00000	3,593,000	5.45	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		76.00000	121,000	5.45	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		5,156.00000	4,613,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		275.00000	360,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		5,350.00000	4,801,000	6.03	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		255.00000	333,000	6.03	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		4,967.00000	4,430,000	5.96	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		301.00000	392,000	5.96	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		4,902.00000	4,398,000	5.99	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		589.00000	721,000	5.99	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		5,073.00000	4,562,000	6.02	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		553.00000	678,000	6.02	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		4,734.00000	4,237,000	5.97	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		629.00000	768,000	5.97	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Call		3,775.00000	3,332,000	5.25	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		1,057.00000	1,261,000	5.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.55	Call		3,927.00000	3,476,000	5.29	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		1,007.00000	1,202,000	5.29	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		3,626.00000	3,191,000	5.22	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		1,111.00000	1,322,000	5.22	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,133
R204	On	03/11/2011	Bond Future			7.94300	7.78700		6.25	0.00	0	2,872
R204	On	02/02/2012	Bond Future			8.02700	7.86300		6.75	0.00	0	0
R204	On	03/05/2012	Bond Future			8.12100	7.95000		7.00	0.00	0	0
R204	On	02/08/2012	Bond Future			8.22900	8.04800		6.50	0.00	0	0
Total R204 Future										0.00	0	2,872
R204	On	03/11/2011	Bond Future	8.75	Call		5,137.00000	4,352,000	6.50	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		76.00000	133,000	6.50	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		5,379.00000	4,586,000	6.53	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		64.00000	113,000	6.53	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		4,897.00000	4,120,000	6.48	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		91.00000	156,000	6.48	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		6,051.00000	5,304,000	7.15	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		291.00000	401,000	7.15	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		6,269.00000	5,514,000	7.18	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		265.00000	367,000	7.18	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		5,834.00000	5,096,000	7.12	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		318.00000	437,000	7.12	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		4,938.00000	4,306,000	7.14	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		974.00000	1,206,000	7.14	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		5,123.00000	4,480,000	7.16	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	Put		918.00000	1,139,000	7.16	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		4,755.00000	4,134,000	7.11	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		1,033.00000	1,276,000	7.11	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Call		3,800.00000	3,249,000	6.50	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		1,614.00000	1,945,000	6.50	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		3,964.00000	3,402,000	6.54	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		1,539.00000	1,860,000	6.54	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		3,640.00000	3,102,000	6.47	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		1,692.00000	2,037,000	6.47	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,872
R206	On	03/11/2011	Bond Future			6.39200	6.24200		2.00	0.00	0	12,577
R206	On	02/02/2012	Bond Future			6.42000	6.24900		2.00	0.00	0	0
R206	On	03/05/2012	Bond Future			6.47800	6.28000		2.00	0.00	0	0
R206	On	02/08/2012	Bond Future			6.57000	6.33600		1.75	0.00	0	0
Total R206 Future										0.00	0	12,577
R206	On	03/11/2011	Bond Future	7.75	Call		3,030.00000	2,725,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	2,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		3,129.00000	2,823,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		1.00000	2,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		2,932.00000	2,627,000	2.20	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		1.00000	3,000	2.20	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		3,146.00000	2,843,000	2.24	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		14.00000	23,000	2.24	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		3,231.00000	2,928,000	2.25	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		12.00000	20,000	2.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		3,059.00000	2,757,000	2.22	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		15.00000	24,000	2.22	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		2,066.00000	1,802,000	2.08	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		139.00000	191,000	2.08	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		2,136.00000	1,869,000	2.10	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		131.00000	180,000	2.10	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		1,999.00000	1,737,000	2.07	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		150.00000	204,000	2.07	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call		1,490.00000	1,254,000	1.75	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		249.00000	333,000	1.75	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		1,545.00000	1,306,000	1.76	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		237.00000	317,000	1.76	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		1,435.00000	1,204,000	1.74	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		261.00000	350,000	1.74	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	12,577
R207	On	03/11/2011	Bond Future			8.04100	7.91200		7.00	0.00	0	7,499
R207	On	02/02/2012	Bond Future			8.11900	7.98400		8.00	0.00	0	0
R207	On	03/05/2012	Bond Future			8.20700	8.06700		8.00	0.00	0	0
R207	On	02/08/2012	Bond Future			8.30700	8.16000		7.50	0.00	0	0
Total R207 Future										0.00	0	7,499
R207	On	03/11/2011	Bond Future	8.75	Call		4,831.00000	4,155,000	7.28	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		125.00000	193,000	7.28	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		5,083.00000	4,398,000	7.31	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		105.00000	164,000	7.31	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		4,581.00000	3,915,000	7.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.70	Put		147.00000	225,000	7.25	0.00	0	0
R207	On	03/11/2011	Bond Future	7.90	Put		1,329.00000	1,729,000	6.83	0.00	0	0
R207	On	03/11/2011	Bond Future	7.90	Call		1,259.00000	915,000	6.83	0.00	0	2,000
R207	On	03/11/2011	Bond Future	8.15	Call		2,103.00000	1,630,000	6.95	0.00	0	0
R207	On	03/11/2011	Bond Future	8.15	Put		736.00000	1,007,000	6.95	0.00	0	2,000
R207	On	03/11/2011	Bond Future	8.35	Call		2,926.00000	2,365,000	7.06	0.00	0	0
R207	On	03/11/2011	Bond Future	8.35	Put		429.00000	612,000	7.06	0.00	0	2,000
R207	On	03/11/2011	Bond Future	7.30	Put		3,828.00000	4,491,000	6.54	0.00	0	0
R207	On	03/11/2011	Bond Future	7.30	Call		197.00000	116,000	6.54	0.00	0	900
R207	On	03/11/2011	Bond Future	7.75	Put		1,813.00000	2,292,000	6.76	0.00	0	0
R207	On	03/11/2011	Bond Future	7.75	Call		868.00000	603,000	6.76	0.00	0	300
R207	On	03/11/2011	Bond Future	7.95	Put		1,189.00000	1,563,000	6.86	0.00	0	300
R207	On	03/11/2011	Bond Future	7.95	Call		1,409.00000	1,039,000	6.86	0.00	0	0
R207	On	03/11/2011	Bond Future	8.40	Call		3,149.00000	2,569,000	7.08	0.00	0	0
R207	On	03/11/2011	Bond Future	8.40	Put		372.00000	536,000	7.08	0.00	0	900
R207	On	02/02/2012	Bond Future	9.00	Call		5,949.00000	5,310,000	8.30	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		426.00000	545,000	8.30	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		6,175.00000	5,528,000	8.33	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		391.00000	502,000	8.33	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		5,726.00000	5,095,000	8.27	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		466.00000	593,000	8.27	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		4,881.00000	4,341,000	8.15	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		1,225.00000	1,449,000	8.15	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		5,072.00000	4,523,000	8.18	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		1,156.00000	1,371,000	8.18	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	8.70	Call		4,692.00000	4,163,000	8.12	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		1,298.00000	1,533,000	8.12	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Call		4,586.00000	4,066,000	7.50	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		1,510.00000	1,768,000	7.50	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		4,771.00000	4,240,000	7.55	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		1,440.00000	1,687,000	7.55	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		4,407.00000	3,896,000	7.46	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		1,586.00000	1,854,000	7.46	0.00	0	0
Total R207 Option										0.00	0	8,400
Total For R207										0.00	0	15,899
R208	On	03/11/2011	Bond Future			8.09200	7.95300		8.25	0.00	0	6,767
R208	On	02/02/2012	Bond Future			8.16400	8.02000		8.75	0.00	0	0
R208	On	03/05/2012	Bond Future			8.24300	8.09300		9.00	0.00	0	0
R208	On	02/08/2012	Bond Future			8.33100	8.17500		8.25	0.00	0	0
Total R208 Future										0.00	0	6,767
R208	On	03/11/2011	Bond Future	8.75	Call		4,947.00000	4,183,000	8.44	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		169.00000	262,000	8.44	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		5,211.00000	4,436,000	8.48	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		144.00000	226,000	8.48	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		4,684.00000	3,934,000	8.40	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		197.00000	303,000	8.40	0.00	0	0
R208	On	03/11/2011	Bond Future	7.95	Put		1,424.00000	1,880,000	7.91	0.00	0	0
R208	On	03/11/2011	Bond Future	7.95	Call		1,405.00000	1,005,000	7.91	0.00	0	1,995
R208	On	03/11/2011	Bond Future	8.20	Put		797.00000	1,108,000	8.06	0.00	0	0
R208	On	03/11/2011	Bond Future	8.20	Call		2,312.00000	1,767,000	8.06	0.00	0	665
R208	On	03/11/2011	Bond Future	8.40	Call		3,191.00000	2,547,000	8.19	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	8.40	Put		472.00000	684,000	8.19	0.00	0	665
R208	On	03/11/2011	Bond Future	8.90	Call		5,746.00000	4,951,000	8.55	0.00	0	0
R208	On	03/11/2011	Bond Future	8.90	Put		105.00000	166,000	8.55	0.00	0	1,995
R208	On	02/02/2012	Bond Future	9.00	Call		6,203.00000	5,481,000	9.14	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		498.00000	644,000	9.14	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		6,442.00000	5,710,000	9.18	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		459.00000	594,000	9.18	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		5,966.00000	5,254,000	9.10	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		541.00000	697,000	9.10	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		6,174.00000	5,502,000	9.40	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		998.00000	1,209,000	9.40	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		6,392.00000	5,709,000	9.44	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		942.00000	1,141,000	9.44	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		5,960.00000	5,297,000	9.36	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		1,060.00000	1,279,000	9.36	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Call		4,897.00000	4,302,000	8.25	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		1,651.00000	1,952,000	8.25	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		5,097.00000	4,490,000	8.31	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		1,576.00000	1,864,000	8.31	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		4,702.00000	4,119,000	8.20	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		1,733.00000	2,045,000	8.20	0.00	0	0
Total R208 Option										0.00	0	5,320
Total For R208										0.00	0	12,087
R209	On	03/11/2011	Bond Future			8.67000	8.55200		13.75	0.00	0	1,316
R209	On	02/02/2012	Bond Future			8.72800	8.60700		14.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future			8.78900	8.66600		15.25	0.00	0	0
R209	On	02/08/2012	Bond Future			8.85500	8.72800		14.75	0.00	0	0
Total R209 Future										0.00	0	1,316
R209	On	03/11/2011	Bond Future	8.75	Call		2,897.00000	2,305,000	13.54	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		1,290.00000	1,662,000	13.54	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		3,153.00000	2,532,000	13.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		1,149.00000	1,492,000	13.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,651.00000	2,089,000	13.49	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		1,445.00000	1,847,000	13.49	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,932.00000	4,288,000	14.75	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		1,828.00000	2,162,000	14.75	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		5,186.00000	4,525,000	14.80	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		1,702.00000	2,018,000	14.80	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		4,683.00000	4,057,000	14.70	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		1,963.00000	2,314,000	14.70	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		5,355.00000	4,747,000	15.25	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		2,734.00000	3,109,000	15.25	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		5,592.00000	4,969,000	15.31	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		2,592.00000	2,951,000	15.31	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		5,124.00000	4,531,000	15.20	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		2,886.00000	3,276,000	15.20	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call		6,676.00000	6,017,000	14.75	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		2,691.00000	3,033,000	14.75	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		6,922.00000	6,251,000	14.82	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		2,573.00000	2,904,000	14.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.20	Call		6,436.00000	5,790,000	14.69	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		2,818.00000	3,173,000	14.69	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,316
R210	On	03/11/2011	Bond Future			135.78390	135.78879			7,739,682.30	57	600
Total R210 Future										7,739,682.30	57	600
R210	On	03/11/2011	Bond Future	131.00	Call		4,789.00000	4,784,000		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		4,739.00000	4,734,000		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		4,839.00000	4,834,000		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										7,739,682.30	57	600
R211	On	03/11/2011	Bond Future			111.69244	111.68700			0.00	0	529
R211	On	02/02/2012	Bond Future			112.05540	112.04994			0.00	0	0
Total R211 Future										0.00	0	529
R211	On	03/11/2011	Bond Future	1.25	Call		110,437.00000	110,442,000		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		110,387.00000	110,392,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Call		110,487.00000	110,492,000		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		1,550.00000	1,555,000		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		1,500.00000	1,505,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.45	Call		1,600.00000	1,605,000		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	03/11/2011	Bond Future			110.47162	110.46400			5,523,581.00	50	2,667
R212	On	02/02/2012	Bond Future			110.68534	110.67772			0.00	0	0
Total R212 Future										5,523,581.00	50	2,667
R212	On	03/11/2011	Bond Future	2.50	Call		107,964.00000	107,972,000		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		107,914.00000	107,922,000		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		108,014.00000	108,022,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.50	Call		2,178.00000	2,185,000		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		2,128.00000	2,135,000		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		2,228.00000	2,235,000		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										5,523,581.00	50	2,667
R213	On	03/11/2011	Bond Future			8.67600	8.55400			0.00	0	0
R213	On	02/02/2012	Bond Future			8.74400	8.61800			0.00	0	0
R213	On	03/05/2012	Bond Future			8.81100	8.68100			0.00	0	0
R213	On	02/08/2012	Bond Future			8.88200	8.74900			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		1,611.00000	603,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		2,015.00000	1,007,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call		1,204.00000	196,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		3,057.00000	2,030,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		3,445.00000	2,418,000		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		2,667.00000	1,639,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		4,437.00000	3,392,000		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		4,810.00000	3,765,000		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		4,062.00000	3,016,000		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		3,873.00000	2,818,000		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		4,244.00000	3,189,000		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		3,498.00000	2,443,000		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										291,898,339.88	2,281	127,837

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI			368.41700	370.97700			0.00	0	162
GOVI	On	02/02/2012	GOVI			374.02700	376.62600			0.00	0	0
Total GOVI Future										0.00	0	162
GOVI	On	03/11/2011	GOVI	357.00	Call		139,770.00000	114,170,000		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		139,670.00000	114,070,000		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		139,870.00000	114,270,000		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		76,260.00000	50,270,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.01	Call		76,160.00000	50,170,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	368.99	Call		76,360.00000	50,370,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	162
Total for GOVI										0.00	0	162
AL7T	On	03/11/2011	Index Future			401.34400	404.65000			0.00	0	16
AL7T	On	02/02/2012	Index Future			407.45500	410.81200			0.00	0	0
Total AL7T Future										0.00	0	16
Total For AL7T										0.00	0	16
ALBI	On	03/11/2011	Index Future			367.59300	370.22400			11,027,790.00	3	1,360
ALBI	On	02/02/2012	Index Future			373.19100	375.86200			0.00	0	0
Total ALBI Future										11,027,790.00	3	1,360
Total For ALBI										11,027,790.00	3	1,360
IGOV	On	03/11/2011	Index Future			161.84500	161.91900			0.00	0	83

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 02/02/2012 Index Future			164.31000	164.38400			0.00	0	0
Total IGOV Future							0.00	0	83
Total For IGOV							0.00	0	83
ILBI On 02/02/2012 Index Future			450.59100	442.97200			0.00	0	29
Total ILBI Future							0.00	0	29
Total For ILBI							0.00	0	29
Total for Index							11,027,790.00	3	1,488
JIBAR On 17/08/2011 Jibar Future			5.59000	5.59000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.59000	5.59000			0.00	0	17,600
JIBAR On 19/10/2011 Jibar Future			5.59000	5.59000			0.00	0	400
JIBAR On 16/11/2011 Jibar Future			5.59000	5.58000			0.00	0	1,000
JIBAR On 21/12/2011 Jibar Future			5.59000	5.57000			0.00	0	5,541
JIBAR On 18/01/2012 Jibar Future			5.59000	5.57000			0.00	0	0
JIBAR On 20/03/2012 Jibar Future			5.63000	5.58000			0.00	1,000	1,340
JIBAR On 20/06/2012 Jibar Future			5.71000	5.65000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			5.87000	5.79000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			6.08000	6.01000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			6.31000	6.24000			0.00	0	290
JIBAR On 19/06/2013 Jibar Future			6.54000	6.47000			0.00	0	1,250
Total Jibar Future							0.00	1,000	75,511
Total For JIBAR FUTURE							0.00	1,000	75,511
Total for Jibar							0.00	1,000	75,511
Total for Derivatives :							302,926,129.88	14,233	270,327
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For 1BG4A2							0.00	0	0
1BG4E On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0
Total 1BG4B SPOT							0.00	0	0
Total For 1BG4B							0.00	0	0
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0
Total 1BG4C SPOT							0.00	0	0
Total For 1BG4C							0.00	0	0
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0
Total 1BG4D SPOT							0.00	0	0
Total For 1BG4D							0.00	0	0
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0
Total 1BG4E SPOT							0.00	0	0
Total For 1BG4E							0.00	0	0
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total 1BG4F SPOT							0.00	0	0
Total For 1BG4F							0.00	0	0
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA02 SPOT							0.00	0	0
Total For AA02							0.00	0	0
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000		570,000,000,000.00	5,700,000	30,000,000	
Total AA03 SPOT						570,000,000,000.00	5,700,000	30,000,000	
Total For AA03						570,000,000,000.00	5,700,000	30,000,000	
AA381 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA381U SPOT							0.00	0	0
Total For AA381U							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AA383U							0.00	0	0
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	79,000
Total AB05 SPOT							0.00	0	79,000
Total For AB05							0.00	0	79,000
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			20,400,000,000.00	204,000	459,000
Total AB06 SPOT							20,400,000,000.00	204,000	459,000
Total For AB06							20,400,000,000.00	204,000	459,000
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,005,000
Total AB07 SPOT							0.00	0	6,005,000
Total For AB07							0.00	0	6,005,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB305U							0.00	0	0
AB306 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB306U SPOT							0.00	0	0
Total For AB306U							0.00	0	0
ABAL0 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABAL02 SPOT							0.00	0	0
Total For ABAL02							0.00	0	0
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL1 SPOT							0.00	0	0
Total For ABCL1							0.00	0	0
ABCL3 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL3 SPOT							0.00	0	0
Total For ABCL3							0.00	0	0
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000		11,658,173,200,000.00	116,581,732	58,290,866	
Total ABCPI1 SPOT						11,658,173,200,000.00	116,581,732	58,290,866	
Total For ABCPI1						11,658,173,200,000.00	116,581,732	58,290,866	
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000		123,309,000,000.00	1,233,090	645,599	
Total ABCPI2 SPOT						123,309,000,000.00	1,233,090	645,599	
Total For ABCPI2						123,309,000,000.00	1,233,090	645,599	
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000		3,580,000,000,000.00	35,800,000	17,900,000	
Total ABCPI3 SPOT						3,580,000,000,000.00	35,800,000	17,900,000	
Total For ABCPI3						3,580,000,000,000.00	35,800,000	17,900,000	
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000		0.00	0	0	
Total ABFN04 SPOT						0.00	0	0	
Total For ABFN04						0.00	0	0	
ABFNC On 17/03/2014 Spot Bond			100.00000	100.00000		0.00	0	0	
Total ABFN05 SPOT						0.00	0	0	
Total For ABFN05						0.00	0	0	
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000		0.00	0	0	
Total ABFN06 SPOT						0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABFN06							0.00	0	0
ABFNC On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN07 SPOT							0.00	0	0
Total For ABFN07							0.00	0	0
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN08 SPOT							0.00	0	0
Total For ABFN08							0.00	0	0
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN09 SPOT							0.00	0	0
Total For ABFN09							0.00	0	0
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			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			0.00	0	0
Total ABL11A SPOT							0.00	0	0
Total For ABL11A							0.00	0	0
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL11B SPOT							0.00	0	0
Total For ABL11B							0.00	0	0
ABL12 On 08/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL12B SPOT							0.00	0	0
Total For ABL12B							0.00	0	0
ABL5 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL5 SPOT							0.00	0	0
Total For ABL5							0.00	0	0
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL6 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABL6							0.00	0	0
ABL7 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL7 SPOT							0.00	0	0
Total For ABL7							0.00	0	0
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL8A SPOT							0.00	0	0
Total For ABL8A							0.00	0	0
ABL8E On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL8E SPOT							0.00	0	0
Total For ABL8E							0.00	0	0
ABL9 On 19/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL9 SPOT							0.00	0	0
Total For ABL9							0.00	0	0
ABLCC On 14/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLCC SPOT							0.00	0	0
Total For ABLCC							0.00	0	0
ABLCC On 06/11/2011 Spot Bond			5.97500	5.97500			0.00	0	0
Total ABLCC SPOT							0.00	0	0
Total For ABLCC							0.00	0	0
ABLCC On 15/02/2012 Spot Bond			100.00000	100.00000		20,500,000,000.00	205,000,000	200,000,000	
Total ABLCC SPOT						20,500,000,000.00	205,000,000	200,000,000	
Total For ABLCC						20,500,000,000.00	205,000,000	200,000,000	
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000		16,606,000,000.00	166,060	83,030	
Total ABLI0 SPOT						16,606,000,000.00	166,060	83,030	
Total For ABLI0						16,606,000,000.00	166,060	83,030	
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000		86,062,200,000.00	860,622	430,341	
Total ABLI0 SPOT						86,062,200,000.00	860,622	430,341	
Total For ABLI0						86,062,200,000.00	860,622	430,341	
ABLI0 On 15/03/2015 Spot Bond			100.00000	100.00000		64,131,200,000.00	641,312	320,656	
Total ABLI0 SPOT						64,131,200,000.00	641,312	320,656	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABLI03							64,131,200,000.00	641,312	320,656
ABLS1 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABN01 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABN03 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABN04 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABN05 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABN06 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABN07 On 13/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 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 ABN07							0.00	0	0
ABN09 On 27/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN09 SPOT							0.00	0	0
Total For ABN09							0.00	0	0
ABN10 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN10 SPOT							0.00	0	0
Total For ABN10							0.00	0	0
ABN13 On 04/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN13 SPOT							0.00	0	0
Total For ABN13							0.00	0	0
ABN14 On 10/10/2033 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN14 SPOT							0.00	0	0
Total For ABN14							0.00	0	0
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN17 SPOT							0.00	0	0
Total For ABN17							0.00	0	0
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN23 SPOT							0.00	0	0
Total For ABN23							0.00	0	0
ABN32 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN32 SPOT							0.00	0	0
Total For ABN32							0.00	0	0
ABN33 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN33 SPOT							0.00	0	0
Total For ABN33							0.00	0	0
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN34 SPOT							0.00	0	0
Total For ABN34							0.00	0	0
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0
Total ABN35 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 ABN35							0.00	0	0
ABN35 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN36 SPOT							0.00	0	0
Total For ABN36							0.00	0	0
ABN37 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN37 SPOT							0.00	0	0
Total For ABN37							0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			7,800,000,000.00	78,000	9,068,000
Total ABS10 SPOT							7,800,000,000.00	78,000	9,068,000
Total For ABS10							7,800,000,000.00	78,000	9,068,000
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			692,078,400,000.00	6,920,784	9,406,392
Total ABS5 SPOT							692,078,400,000.00	6,920,784	9,406,392
Total For ABS5							692,078,400,000.00	6,920,784	9,406,392
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS6 SPOT							0.00	0	0
Total For ABS6							0.00	0	0
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS7 SPOT							0.00	0	0
Total For ABS7							0.00	0	0
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS9 SPOT							0.00	0	0
Total For ABS9							0.00	0	0
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000			81,282,200,000.00	812,822	406,411
Total ABS11 SPOT							81,282,200,000.00	812,822	406,411
Total For ABS11							81,282,200,000.00	812,822	406,411
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABSI3							0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABSI4 SPOT							0.00	0	0
Total For ABSI4							0.00	0	0
ACCP27 On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCP27 SPOT							0.00	0	0
Total For ACCP27							0.00	0	0
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			6,400,000,000.00	64,000	2,143,000
Total AIR01 SPOT							6,400,000,000.00	64,000	2,143,000
Total For AIR01							6,400,000,000.00	64,000	2,143,000
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			1,800,000,000.00	18,000	14,016,000
Total AIR03 SPOT							1,800,000,000.00	18,000	14,016,000
Total For AIR03							1,800,000,000.00	18,000	14,016,000
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			48,983,200,000.00	489,832	254,138
Total AIRL02 SPOT							48,983,200,000.00	489,832	254,138
Total For AIRL02							48,983,200,000.00	489,832	254,138
AS111 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AS1110 SPOT							0.00	0	0
Total For AS1110							0.00	0	0
BAW1 On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW10 SPOT							0.00	0	0
Total For BAW10							0.00	0	0
BAW1 On 01/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW11 SPOT							0.00	0	0
Total For BAW11							0.00	0	0
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW2 SPOT							0.00	0	0
Total For BAW2							0.00	0	0
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW3 SPOT							0.00	0	0
Total For BAW3							0.00	0	0
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW4 SPOT							0.00	0	0
Total For BAW4							0.00	0	0
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW5 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW5							0.00	0	0
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW6 SPOT							0.00	0	0
Total For BAW6							0.00	0	0
BAW7 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW7 SPOT							0.00	0	0
Total For BAW7							0.00	0	0
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW8 SPOT							0.00	0	0
Total For BAW8							0.00	0	0
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW9 SPOT							0.00	0	0
Total For BAW9							0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA01 SPOT							0.00	0	0
Total For BAYA01							0.00	0	0
BAYA0 On 30/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA02 SPOT							0.00	0	0
Total For BAYA02							0.00	0	0
BAYA0 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA03 SPOT							0.00	0	0
Total For BAYA03							0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA04 SPOT							0.00	0	0
Total For BAYA04							0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA05 SPOT							0.00	0	0
Total For BAYA05							0.00	0	0
BAYA0 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA06 SPOT							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYB01							0.00	0	0
BAYB0 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB02 SPOT							0.00	0	0
Total For BAYB02							0.00	0	0
BAYC0 On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYC1U SPOT							0.00	0	0
Total For BAYC1U							0.00	0	0
BAYD0 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT							0.00	0	0
Total For BAYD1U							0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT							0.00	0	0
Total For BAYD2U							0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD3U SPOT							0.00	0	0
Total For BAYD3U							0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD4U SPOT							0.00	0	0
Total For BAYD4U							0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT							0.00	0	0
Total For BAYD5U							0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT							0.00	0	0
Total For BAYD6U							0.00	0	0
BCP1 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP1 SPOT							0.00	0	0
Total For BCP1							0.00	0	0
BCP2 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP2 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BCP2							0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BD311A							0.00	0	0
BD311 On 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311B SPOT							0.00	0	0
Total For BD311B							0.00	0	0
BD311 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311C SPOT							0.00	0	0
Total For BD311C							0.00	0	0
BD311 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311D SPOT							0.00	0	0
Total For BD311D							0.00	0	0
BD311 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311E SPOT							0.00	0	0
Total For BD311E							0.00	0	0
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	3,200,000
Total BEER01 SPOT							0.00	0	3,200,000
Total For BEER01							0.00	0	3,200,000
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A1 SPOT							0.00	0	0
Total For BG22A1							0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A2 SPOT							0.00	0	0
Total For BG22A2							0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A3 SPOT							0.00	0	0
Total For BG22A3							0.00	0	0
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22B1 SPOT							0.00	0	0
Total For BG22B1							0.00	0	0
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22C1 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BG22C1							0.00	0	0
BG22C 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
BG22D 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			311,280,000,000.00	3,112,800	2,244,900
Total BID01 SPOT							311,280,000,000.00	3,112,800	2,244,900
Total For BID01							311,280,000,000.00	3,112,800	2,244,900
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BLG1A6							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1B SPOT							0.00	0	0
Total For BLG1B							0.00	0	0
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1C SPOT							0.00	0	0
Total For BLG1C							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1D SPOT							0.00	0	0
Total For BLG1D							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1E SPOT							0.00	0	0
Total For BLG1E							0.00	0	0
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1F SPOT							0.00	0	0
Total For BLG1F							0.00	0	0
BLG2A On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2A2 SPOT							0.00	0	0
Total For BLG2A2							0.00	0	0
BLG2A On 21/09/2011 Spot Bond			8.42000	8.42000			0.00	0	0
Total BLG2A3 SPOT							0.00	0	0
Total For BLG2A3							0.00	0	0
BLG2E On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2B SPOT							0.00	0	0
Total For BLG2B							0.00	0	0
BLG2C On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2C SPOT							0.00	0	0
Total For BLG2C							0.00	0	0
BLG2E On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2D SPOT							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BLG3F							0.00	0	0
BMWf On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWF02 SPOT							0.00	0	0
Total For BMWF02							0.00	0	0
BMWf On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWF03 SPOT							0.00	0	0
Total For BMWF03							0.00	0	0
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			4,500,000,000.00	45,000	4,035,000
Total CBL06 SPOT							4,500,000,000.00	45,000	4,035,000
Total For CBL06							4,500,000,000.00	45,000	4,035,000
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL08 SPOT							0.00	0	0
Total For CBL08							0.00	0	0
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL09 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL09							0.00	0	0
CBL10 On 06/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL10 SPOT							0.00	0	0
Total For CBL10							0.00	0	0
CBL11 On 06/05/2016 Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	7,915,000
Total CBL11 SPOT							2,800,000,000.00	28,000	7,915,000
Total For CBL11							2,800,000,000.00	28,000	7,915,000
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	38,000,000
Total CCT03 SPOT							0.00	0	38,000,000
Total For CCT03							0.00	0	38,000,000
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
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

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For CLN165							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN166 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN166							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN167 SPOT							0.00	0	0
Total For CLN167							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN168 SPOT							0.00	0	0
Total For CLN168							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN169 SPOT							0.00	0	0
Total For CLN169							0.00	0	0
CLN17 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN170 SPOT							0.00	0	0
Total For CLN170							0.00	0	0
CLN17 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN171 SPOT							0.00	0	0
Total For CLN171							0.00	0	0
CLN17 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN172 SPOT							0.00	0	0
Total For CLN172							0.00	0	0
CLN17 On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN173 SPOT							0.00	0	0
Total For CLN173							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN174 SPOT							0.00	0	0
Total For CLN174							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN175 SPOT							0.00	0	0
Total For CLN175							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN176 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN176							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN177 SPOT							0.00	0	0
Total For CLN177							0.00	0	0
CLN17 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN178 SPOT							0.00	0	0
Total For CLN178							0.00	0	0
CLN17 On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN179 SPOT							0.00	0	0
Total For CLN179							0.00	0	0
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN180 SPOT							0.00	0	0
Total For CLN180							0.00	0	0
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN181 SPOT							0.00	0	0
Total For CLN181							0.00	0	0
CLN18 On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN182 SPOT							0.00	0	0
Total For CLN182							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000		1,500,000,000,000.00	15,000,000	5,000,000	
Total CLN183 SPOT						1,500,000,000,000.00	15,000,000	5,000,000	
Total For CLN183						1,500,000,000,000.00	15,000,000	5,000,000	
CLN18 On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN184 SPOT							0.00	0	0
Total For CLN184							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN185 SPOT							0.00	0	0
Total For CLN185							0.00	0	0
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN186 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN186							0.00	0	0
CLN18 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN187 SPOT							0.00	0	0
Total For CLN187							0.00	0	0
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
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC03 SPOT							0.00	0	0
Total For CLNFC03							0.00	0	0
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC04 SPOT							0.00	0	0
Total For CLNFC04							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			3,300,000,000.00	33,000	26,891,000
Total COJ04 SPOT							3,300,000,000.00	33,000	26,891,000
Total For COJ04							3,300,000,000.00	33,000	26,891,000
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ05 SPOT							0.00	0	0
Total For COJ05							0.00	0	0
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	25,000,000
Total COJ06 SPOT							0.00	0	25,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ06							0.00	0	25,000,000
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ07 SPOT							0.00	0	0
Total For COJ07							0.00	0	0
DENG On 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			0.00	0	750,000,000
Total DENG19 SPOT							0.00	0	750,000,000
Total For DENG19							0.00	0	750,000,000
DRD01 On 01/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD01 SPOT							0.00	0	0
Total For DRD01							0.00	0	0
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD02 SPOT							0.00	0	0
Total For DRD02							0.00	0	0
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DV13 SPOT							0.00	0	0
Total For DV13							0.00	0	0
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	18,772,000
Total DV21 SPOT							0.00	0	18,772,000
Total For DV21							0.00	0	18,772,000
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			16,800,000,000.00	168,000	74,951,000
Total DV22 SPOT							16,800,000,000.00	168,000	74,951,000
Total For DV22							16,800,000,000.00	168,000	74,951,000
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			100,404,600,000,000.00	1,004,046,000	629,606,064
Total DV23 SPOT							100,404,600,000,000.00	1,004,046,000	629,606,064

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV23							100,404,600,000,000.00	1,004,046,000	629,606,064
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DVF12 SPOT							0.00	0	0
Total For DVF12							0.00	0	0
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			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	0
Total EL15 SPOT							0.00	0	0
Total For EL15							0.00	0	0
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total EMM01 SPOT							0.00	0	0
Total For EMM01							0.00	0	0
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
Total EMM02 SPOT							0.00	0	3,000,000
Total For EMM02							0.00	0	3,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EQ141L							0.00	0	0
EQ142 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ142L SPOT							0.00	0	0
Total For EQ142L							0.00	0	0
EQ149 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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			12,000,000,000,000.00	120,000,000	6,000,000
Total EQS04 SPOT							12,000,000,000,000.00	120,000,000	6,000,000
Total For EQS04							12,000,000,000,000.00	120,000,000	6,000,000
ERS3A On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A3 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 ERS3A3							0.00	0	0
ERS3/ On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A7 SPOT							0.00	0	0
Total For ERS3A7							0.00	0	0
ERS3/ On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A8 SPOT							0.00	0	0
Total For ERS3A8							0.00	0	0
ERS3E On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B SPOT							0.00	0	0
Total For ERS3B							0.00	0	0
ERS3E On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B1 SPOT							0.00	0	0
Total For ERS3B1							0.00	0	0
ERS3C On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C SPOT							0.00	0	0
Total For ERS3C							0.00	0	0
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C1 SPOT							0.00	0	0
Total For ERS3C1							0.00	0	0
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA10 SPOT							0.00	0	0
Total For ERSA10							0.00	0	0
ERSA On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA11 SPOT							0.00	0	0
Total For ERSA11							0.00	0	0
ERSA On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA12 SPOT							0.00	0	0
Total For ERSA12							0.00	0	0
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000			0.00	0	188,600,000
Total ES15 SPOT							0.00	0	188,600,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES15							0.00	0	188,600,000
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			804,750,000.00	87,000	160,168,000
Total ES18 SPOT							804,750,000.00	87,000	160,168,000
Total For ES18							804,750,000.00	87,000	160,168,000
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			0.00	0	389,076,000
Total ES23 SPOT							0.00	0	389,076,000
Total For ES23							0.00	0	389,076,000
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			552,687,100,000.00	70,406,000	63,784,000
Total ES26 SPOT							552,687,100,000.00	70,406,000	63,784,000
Total For ES26							552,687,100,000.00	70,406,000	63,784,000
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			17,430,000,000.00	2,324,000	189,414,000
Total ES33 SPOT							17,430,000,000.00	2,324,000	189,414,000
Total For ES33							17,430,000,000.00	2,324,000	189,414,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FR2D3D							0.00	0	0
FRB03 On 15/09/2014 Spot Bond			100.00000	100.00000			120,854,700,000.00	1,208,547	1,367,547
Total FRB03 SPOT							120,854,700,000.00	1,208,547	1,367,547
Total For FRB03							120,854,700,000.00	1,208,547	1,367,547
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	7,000
Total FRB05 SPOT							0.00	0	7,000
Total For FRB05							0.00	0	7,000
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	0
Total FRBC21 SPOT							0.00	0	0
Total For FRBC21							0.00	0	0
FRBC22 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBC22 SPOT							0.00	0	0
Total For FRBC22							0.00	0	0
FRBI01 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI01 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRBI03							0.00	0	0
FRBI0 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI04 SPOT							0.00	0	0
Total For FRBI04							0.00	0	0
FRBI0 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI08 SPOT							0.00	0	0
Total For FRBI08							0.00	0	0
FRBI2 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	58,000,000
Total FRBI22 SPOT							0.00	0	58,000,000
Total For FRBI22							0.00	0	58,000,000
FRBI2 On 07/12/2023 Spot Bond			100.00000	100.00000		14,592,000,000,000.00		145,920,000	85,920,000
Total FRBI23 SPOT						14,592,000,000,000.00		145,920,000	85,920,000
Total For FRBI23						14,592,000,000,000.00		145,920,000	85,920,000
FRBI2 On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	28,000,000
Total FRBI28 SPOT							0.00	0	28,000,000
Total For FRBI28							0.00	0	28,000,000
FRBI3 On 07/12/2033 Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	2,500,000
Total FRBI33 SPOT						1,000,000,000,000.00		10,000,000	2,500,000
Total For FRBI33						1,000,000,000,000.00		10,000,000	2,500,000
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
FRBZ On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ01 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 FRBZ01							0.00	0	0
FRBZC On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ02 SPOT							0.00	0	0
Total For FRBZ02							0.00	0	0
FRBZC On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ03 SPOT							0.00	0	0
Total For FRBZ03							0.00	0	0
FRC01 On 08/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC01 SPOT							0.00	0	0
Total For FRC01							0.00	0	0
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC04 SPOT							0.00	0	0
Total For FRC04							0.00	0	0
FRC0€ On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	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
FRC2€ 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
FRC3€ On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC36 SPOT							0.00	0	0
Total For FRC36							0.00	0	0
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC37 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC37							0.00	0	0
FRC4C On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC40 SPOT							0.00	0	0
Total For FRC40							0.00	0	0
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC41 SPOT							0.00	0	0
Total For FRC41							0.00	0	0
FRC42 On 25/11/2011 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
FRC4E 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
FRC4E 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
FRC5E 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
FRC5E On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC58 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 FRC58							0.00	0	0
FRC58 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC59 SPOT							0.00	0	0
Total For FRC59							0.00	0	0
FRC60 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC60 SPOT							0.00	0	0
Total For FRC60							0.00	0	0
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC61 SPOT							0.00	0	0
Total For FRC61							0.00	0	0
FRC62 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC62 SPOT							0.00	0	0
Total For FRC62							0.00	0	0
FRC63 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC63 SPOT							0.00	0	0
Total For FRC63							0.00	0	0
FRC64 On 12/12/2011 Spot Bond			100.00000	100.00000		5,950,000,000,000.00	59,500,000	59,500,000	59,500,000
Total FRC64 SPOT						5,950,000,000,000.00	59,500,000	59,500,000	59,500,000
Total For FRC64						5,950,000,000,000.00	59,500,000	59,500,000	59,500,000
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A1 SPOT							0.00	0	0
Total For FRE2A1							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A2 SPOT							0.00	0	0
Total For FRE2A2							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B1 SPOT							0.00	0	0
Total For FRE2B1							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B2 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRE2B2							0.00	0	0
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2C SPOT							0.00	0	0
Total For FRE2C							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2D SPOT							0.00	0	0
Total For FRE2D							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2E SPOT							0.00	0	0
Total For FRE2E							0.00	0	0
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2F SPOT							0.00	0	0
Total For FRE2F							0.00	0	0
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2G SPOT							0.00	0	0
Total For FRE2G							0.00	0	0
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRI15 SPOT							0.00	0	0
Total For FRI15							0.00	0	0
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ13 SPOT							0.00	0	0
Total For FRJ13							0.00	0	0
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ14 SPOT							0.00	0	0
Total For FRJ14							0.00	0	0
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ18							0.00	0	0
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS35 SPOT							0.00	0	0
Total For FRS35							0.00	0	0
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS36 SPOT							0.00	0	0
Total For FRS36							0.00	0	0
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS37 SPOT							0.00	0	0
Total For FRS37							0.00	0	0
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS43 SPOT							0.00	0	0
Total For FRS43							0.00	0	0
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS46 SPOT							0.00	0	0
Total For FRS46							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS51							0.00	0	0
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS52 SPOT							0.00	0	0
Total For FRS52							0.00	0	0
FRS53 On 27/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS53 SPOT							0.00	0	0
Total For FRS53							0.00	0	0
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS54 SPOT							0.00	0	0
Total For FRS54							0.00	0	0
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS55 SPOT							0.00	0	0
Total For FRS55							0.00	0	0
FRS56 On 19/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS56 SPOT							0.00	0	0
Total For FRS56							0.00	0	0
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS57 SPOT							0.00	0	0
Total For FRS57							0.00	0	0
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	3,022,000
Total FRX14 SPOT							2,600,000,000.00	26,000	3,022,000
Total For FRX14							2,600,000,000.00	26,000	3,022,000
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			1,061,046,000,000.00	10,610,460	6,200,230
Total FRX15 SPOT							1,061,046,000,000.00	10,610,460	6,200,230
Total For FRX15							1,061,046,000,000.00	10,610,460	6,200,230
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX24							0.00	0	0
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX31 SPOT							0.00	0	0
Total For FRX31							0.00	0	0
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX45 SPOT							0.00	0	0
Total For FRX45							0.00	0	0
GFC2 On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GFC2 SPOT							0.00	0	0
Total For GFC2							0.00	0	0
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0
Total GOVEX1 SPOT							0.00	0	0
Total For GOVEX1							0.00	0	0
GPT09 On 29/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT09 SPOT							0.00	0	0
Total For GPT09							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
Total For GPT2C1							0.00	0	0
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GR1A2A SPOT							0.00	0	0
Total For GR1A2A							0.00	0	0
GRA283 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA283 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 GRA283							0.00	0	0
GRA283 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA284 SPOT							0.00	0	0
Total For GRA284							0.00	0	0
GRA284 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA285 SPOT							0.00	0	0
Total For GRA285							0.00	0	0
GRA285 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA286 SPOT							0.00	0	0
Total For GRA286							0.00	0	0
GRA286 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA287 SPOT							0.00	0	0
Total For GRA287							0.00	0	0
GRA287 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA288 SPOT							0.00	0	0
Total For GRA288							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
GRD158 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD158 SPOT							0.00	0	0
Total For GRD158							0.00	0	0
GRD159 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD159 SPOT							0.00	0	0
Total For GRD159							0.00	0	0
GRD160 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD160 SPOT							0.00	0	0
Total For GRD160							0.00	0	0
GRD161 On 07/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD161 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 GRD161							0.00	0	0
GRD161 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD162 SPOT							0.00	0	0
Total For GRD162							0.00	0	0
GRDB On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDB1 SPOT							0.00	0	0
Total For GRDB1							0.00	0	0
GRDC On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDC1 SPOT							0.00	0	0
Total For GRDC1							0.00	0	0
GRN1A On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1A1 SPOT							0.00	0	0
Total For GRN1A1							0.00	0	0
GRN1B On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1B SPOT							0.00	0	0
Total For GRN1B							0.00	0	0
GRN1C On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1C SPOT							0.00	0	0
Total For GRN1C							0.00	0	0
GRN1D On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1D SPOT							0.00	0	0
Total For GRN1D							0.00	0	0
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			270,000,000,000.00	2,700,000	1,350,000
Total GRT01 SPOT							270,000,000,000.00	2,700,000	1,350,000
Total For GRT01							270,000,000,000.00	2,700,000	1,350,000
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	21,100,000
Total GRT02 SPOT							0.00	0	21,100,000
Total For GRT02							0.00	0	21,100,000
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			0.00	0	0
Total HMS1E2 SPOT							0.00	0	0
Total For HMS1E2							0.00	0	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			13,300,000,000.00	133,000	6,050,000
Total HWAY20 SPOT							13,300,000,000.00	133,000	6,050,000
Total For HWAY20							13,300,000,000.00	133,000	6,050,000
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			4,100,000,000.00	41,000	16,034,000
Total HWAY34 SPOT							4,100,000,000.00	41,000	16,034,000
Total For HWAY34							4,100,000,000.00	41,000	16,034,000
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			10,645,340,000,000.00	106,453,400	53,226,700
Total IBL03 SPOT							10,645,340,000,000.00	106,453,400	53,226,700
Total For IBL03							10,645,340,000,000.00	106,453,400	53,226,700
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			0.00	0	8,000,000
Total IBL11 SPOT							0.00	0	8,000,000
Total For IBL11							0.00	0	8,000,000
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL12 SPOT							0.00	0	0
Total For IBL12							0.00	0	0
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			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			3,000,000,000.00	30,000,000	15,000,000
Total IBL19 SPOT							3,000,000,000.00	30,000,000	15,000,000
Total For IBL19							3,000,000,000.00	30,000,000	15,000,000
IBL20 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL20 SPOT							0.00	0	0
Total For IBL20							0.00	0	0
IBL21 On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	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	30,000,000
Total IBL22 SPOT							0.00	0	30,000,000
Total For IBL22							0.00	0	30,000,000
IBL23 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL23 SPOT							0.00	0	0
Total For IBL23							0.00	0	0
IBL24 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL24 SPOT							0.00	0	0
Total For IBL24							0.00	0	0
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000			0.00	0	89,000
Total IC02 SPOT							0.00	0	89,000
Total For IC02							0.00	0	89,000
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP01 SPOT							0.00	0	0
Total For IDCP01							0.00	0	0
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP02 SPOT							0.00	0	0
Total For IDCP02							0.00	0	0
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IFM01 SPOT							0.00	0	0
Total For IFM01							0.00	0	0
IKH1A On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1A5 SPOT							0.00	0	0
Total For IKH1A5							0.00	0	0
IKH1B On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1B SPOT							0.00	0	0
Total For IKH1B							0.00	0	0
IKH1C On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1C SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IKH1C							0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH1D SPOT							0.00	0	0
Total For IKH1D							0.00	0	0
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2A2 SPOT							0.00	0	0
Total For IKH2A2							0.00	0	0
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2A3 SPOT							0.00	0	0
Total For IKH2A3							0.00	0	0
IKH2B On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2B SPOT							0.00	0	0
Total For IKH2B							0.00	0	0
IKH2C On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2C SPOT							0.00	0	0
Total For IKH2C							0.00	0	0
IKH2D On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2D SPOT							0.00	0	0
Total For IKH2D							0.00	0	0
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN04 SPOT							0.00	0	0
Total For IN04							0.00	0	0
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN07 SPOT							0.00	0	0
Total For IN07							0.00	0	0
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN09 SPOT							0.00	0	0
Total For IN09							0.00	0	0
IND13 On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND132 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4,000,000,000,000.00	40,000,000	5,000,000
Total IND140 SPOT							4,000,000,000,000.00	40,000,000	5,000,000
Total For IND140							4,000,000,000,000.00	40,000,000	5,000,000
IND14: On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND141 SPOT							0.00	0	0
Total For IND141							0.00	0	0
IND14: On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND142 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND14: On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	143,000,000
Total IND147 SPOT							0.00	0	143,000,000
Total For IND147							0.00	0	143,000,000
IND20: On 17/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND203 SPOT							0.00	0	0
Total For IND203							0.00	0	0
IND20: On 24/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND204 SPOT							0.00	0	0
Total For IND204							0.00	0	0
IND20: On 31/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND205 SPOT							0.00	0	0
Total For IND205							0.00	0	0
IND20: On 07/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND206 SPOT							0.00	0	0
Total For IND206							0.00	0	0
IND20: On 14/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND207 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 IND207							0.00	0	0
IND207 On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND208 SPOT							0.00	0	0
Total For IND208							0.00	0	0
IND208 On 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND209 SPOT							0.00	0	0
Total For IND209							0.00	0	0
IND209 On 06/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND210 SPOT							0.00	0	0
Total For IND210							0.00	0	0
IND210 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND211 SPOT							0.00	0	0
Total For IND211							0.00	0	0
IND211 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND212 SPOT							0.00	0	0
Total For IND212							0.00	0	0
IND212 On 27/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND213 SPOT							0.00	0	0
Total For IND213							0.00	0	0
IND213 On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND214 SPOT							0.00	0	0
Total For IND214							0.00	0	0
IND214 On 10/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND215 SPOT							0.00	0	0
Total For IND215							0.00	0	0
IND215 On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND216 SPOT							0.00	0	0
Total For IND216							0.00	0	0
IND216 On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND217 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 IND217							0.00	0	0
IND217 On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND218 SPOT							0.00	0	0
Total For IND218							0.00	0	0
IND218 On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND219 SPOT							0.00	0	0
Total For IND219							0.00	0	0
IND219 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND220 SPOT							0.00	0	0
Total For IND220							0.00	0	0
IND220 On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND221 SPOT							0.00	0	0
Total For IND221							0.00	0	0
IND221 On 29/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND222 SPOT							0.00	0	0
Total For IND222							0.00	0	0
IND222 On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND223 SPOT							0.00	0	0
Total For IND223							0.00	0	0
ING100 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
ING100 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
ING101 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
ING114 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			1,800,000,000.00	18,000	74,000
Total IPL4 SPOT							1,800,000,000.00	18,000	74,000
Total For IPL4							1,800,000,000.00	18,000	74,000
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			15,900,000,000,000.00	159,000,000	53,000,000
Total IPL5 SPOT							15,900,000,000,000.00	159,000,000	53,000,000
Total For IPL5							15,900,000,000,000.00	159,000,000	53,000,000
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			10,600,000,000.00	106,000	48,681,000
Total IPL6 SPOT							10,600,000,000.00	106,000	48,681,000
Total For IPL6							10,600,000,000.00	106,000	48,681,000
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	59,000
Total IV01 SPOT							0.00	0	59,000
Total For IV01							0.00	0	59,000
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV012 SPOT							0.00	0	0
Total For IV012							0.00	0	0
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV013 SPOT							0.00	0	0
Total For IV013							0.00	0	0
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV014 SPOT							0.00	0	0

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			20,405,000,000.00	204,050	102,025
Total IV04 SPOT							20,405,000,000.00	204,050	102,025
Total For IV04							20,405,000,000.00	204,050	102,025
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV07 SPOT							0.00	0	0
Total For IV07							0.00	0	0
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV08 SPOT							0.00	0	0
Total For IV08							0.00	0	0
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV09 SPOT							0.00	0	0
Total For IV09							0.00	0	0
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
Total IVA134 SPOT							0.00	0	0
Total For IVA134							0.00	0	0
IVA13 ⁵ On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA145 SPOT							0.00	0	0
Total For IVA145							0.00	0	0
IVA146 On 17/11/2011 Spot Bond			100.00000	100.00000			43,700,000,000,000.00	437,000,000	437,000,000
Total IVA146 SPOT							43,700,000,000,000.00	437,000,000	437,000,000
Total For IVA146							43,700,000,000,000.00	437,000,000	437,000,000
IVA147 On 24/11/2011 Spot Bond			97.59722	97.59722			0.00	0	0
Total IVA147 SPOT							0.00	0	0
Total For IVA147							0.00	0	0
IVA200 On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA203 SPOT							0.00	0	0
Total For IVA203							0.00	0	0
IVA204 On 26/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA204 SPOT							0.00	0	0
Total For IVA204							0.00	0	0
IVA205 On 02/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA205 SPOT							0.00	0	0
Total For IVA205							0.00	0	0
IVA206 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA206 SPOT							0.00	0	0
Total For IVA206							0.00	0	0
IVA207 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA207 SPOT							0.00	0	0
Total For IVA207							0.00	0	0
IVA208 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA208 SPOT							0.00	0	0
Total For IVA208							0.00	0	0
IVA209 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA209 SPOT							0.00	0	0
Total For IVA209							0.00	0	0
IVA210 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA210 SPOT							0.00	0	0
Total For IVA210							0.00	0	0
IVA210 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA211 SPOT							0.00	0	0
Total For IVA211							0.00	0	0
IVA211 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA212 SPOT							0.00	0	0
Total For IVA212							0.00	0	0
IVA212 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA213 SPOT							0.00	0	0
Total For IVA213							0.00	0	0
IVA213 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA214 SPOT							0.00	0	0
Total For IVA214							0.00	0	0
IVA214 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA215 SPOT							0.00	0	0
Total For IVA215							0.00	0	0
IVA215 On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA216 SPOT							0.00	0	0
Total For IVA216							0.00	0	0
IVA216 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA217 SPOT							0.00	0	0
Total For IVA217							0.00	0	0
IVA217 On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA218 SPOT							0.00	0	0
Total For IVA218							0.00	0	0
IVA218 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA219 SPOT							0.00	0	0
Total For IVA219							0.00	0	0
IVA219 On 17/05/2012 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 IVA220 SPOT							0.00	0	0
Total For IVA220							0.00	0	0
IVA22 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA221 SPOT							0.00	0	0
Total For IVA221							0.00	0	0
IVA22 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA222 SPOT							0.00	0	0
Total For IVA222							0.00	0	0
IVA22 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA223 SPOT							0.00	0	0
Total For IVA223							0.00	0	0
IVC00 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
IVC00 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC002 SPOT							0.00	0	0
Total For IVC002							0.00	0	0
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF01U SPOT							0.00	0	0
Total For KCF01U							0.00	0	0
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF02U SPOT							0.00	0	0
Total For KCF02U							0.00	0	0
KSB00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB004 SPOT							0.00	0	0
Total For KSB004							0.00	0	0
KSB00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB005 SPOT							0.00	0	0
Total For KSB005							0.00	0	0
KSB00 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KSB006 SPOT							0.00	0	0
Total For KSB006							0.00	0	0
KSP00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP003 SPOT							0.00	0	0
Total For KSP003							0.00	0	0
KSP00 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP004 SPOT							0.00	0	0
Total For KSP004							0.00	0	0
KSP00 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP005 SPOT							0.00	0	0
Total For KSP005							0.00	0	0
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total KW01 SPOT							0.00	0	0
Total For KW01							0.00	0	0
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total LBK01 SPOT							0.00	0	0
Total For LBK01							0.00	0	0
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total LEO01 SPOT							0.00	0	0
Total For LEO01							0.00	0	0
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
Total LGL1 SPOT							0.00	0	3,000,000
Total For LGL1							0.00	0	3,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MAQ005 SPOT							0.00	0	0
Total For MAQ005							0.00	0	0
MBF01 On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0
Total MBF017 SPOT							0.00	0	0
Total For MBF017							0.00	0	0
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF018 SPOT							0.00	0	0
Total For MBF018							0.00	0	0
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF019 SPOT							0.00	0	0
Total For MBF019							0.00	0	0
MBF02 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF021 SPOT							0.00	0	0
Total For MBF021							0.00	0	0
MBF02 On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF023 SPOT							0.00	0	0
Total For MBF023							0.00	0	0
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP21U SPOT							0.00	0	0
Total For MBP21U							0.00	0	0
MCB1I On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MCB1M SPOT							0.00	0	0
Total For MCB1M							0.00	0	0
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	50,000,000
Total MET01 SPOT							0.00	0	50,000,000
Total For MET01							0.00	0	50,000,000
MFS1/ On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A1 SPOT							0.00	0	0
Total For MFS1A1							0.00	0	0
MFS1/ On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A2 SPOT							0.00	0	0
Total For MFS1A2							0.00	0	0
MFS1E On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1B SPOT							0.00	0	0
Total For MFS1B							0.00	0	0
MGL0 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	15,659,000
Total MGL01 SPOT							0.00	0	15,659,000
Total For MGL01							0.00	0	15,659,000
MTN0 On 13/07/2014 Spot Bond			100.00000	100.00000		15,700,000,000.00	0.00	157,000	1,136,000
Total MTN02 SPOT						15,700,000,000.00		157,000	1,136,000
Total For MTN02						15,700,000,000.00		157,000	1,136,000
MTN0 On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	14,500,000
Total MTN03 SPOT							0.00	0	14,500,000
Total For MTN03							0.00	0	14,500,000
MTN0 On 13/07/2017 Spot Bond			100.00000	100.00000		42,900,000,000.00	0.00	429,000	5,166,000
Total MTN04 SPOT						42,900,000,000.00		429,000	5,166,000
Total For MTN04						42,900,000,000.00		429,000	5,166,000
MTN0 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MTN05 SPOT							0.00	0	0
Total For MTN05							0.00	0	0
MTNC On 10/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNC04 SPOT							0.00	0	0
Total For MTNC04							0.00	0	0
N4A11 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A111 SPOT							0.00	0	0
Total For N4A111							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A202 SPOT							0.00	0	0
Total For N4A202							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A205 SPOT							0.00	0	0
Total For N4A205							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A208 SPOT							0.00	0	0
Total For N4A208							0.00	0	0
N4A21 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A211 SPOT							0.00	0	0
Total For N4A211							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A302 SPOT							0.00	0	0
Total For N4A302							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A305 SPOT							0.00	0	0
Total For N4A305							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A308 SPOT							0.00	0	0
Total For N4A308							0.00	0	0
N4A31 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N4A311 SPOT							0.00	0	0
Total For N4A311							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A402 SPOT							0.00	0	0
Total For N4A402							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A405 SPOT							0.00	0	0
Total For N4A405							0.00	0	0
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A408 SPOT							0.00	0	0
Total For N4A408							0.00	0	0
N4A41 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A411 SPOT							0.00	0	0
Total For N4A411							0.00	0	0
N4A50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A502 SPOT							0.00	0	0
Total For N4A502							0.00	0	0
N4B50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4B508 SPOT							0.00	0	0
Total For N4B508							0.00	0	0
N4C50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4C508 SPOT							0.00	0	0
Total For N4C508							0.00	0	0
N4D68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4D68U SPOT							0.00	0	0
Total For N4D68U							0.00	0	0
N4E68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4E68U SPOT							0.00	0	0
Total For N4E68U							0.00	0	0
NBK1C On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK10B SPOT							0.00	0	0
Total For NBK10B							0.00	0	0
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			4,866,000,000,000.00	48,660,000	17,830,000
Total NBK1B SPOT							4,866,000,000,000.00	48,660,000	17,830,000
Total For NBK1B							4,866,000,000,000.00	48,660,000	17,830,000
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			393,700,000,000.00	3,937,000	6,084,000
Total NBK2A SPOT							393,700,000,000.00	3,937,000	6,084,000
Total For NBK2A							393,700,000,000.00	3,937,000	6,084,000
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK2B SPOT							0.00	0	0
Total For NBK2B							0.00	0	0
NBK3E On 09/09/2019 Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	6,038,000
Total NBK3A SPOT							4,500,000,000.00	45,000	6,038,000
Total For NBK3A							4,500,000,000.00	45,000	6,038,000
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK4 SPOT							0.00	0	0
Total For NBK4							0.00	0	0
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK5B SPOT							0.00	0	0
Total For NBK5B							0.00	0	0
NBK6E 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
Total NBK7B SPOT							0.00	0	0
Total For NBK7B							0.00	0	0
NBK8E On 24/03/2014 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 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	79,000
Total NBK8B SPOT							0.00	0	79,000
Total For NBK8B							0.00	0	79,000
NBK9A On 23/03/2016 Spot Bond			100.00000	100.00000			14,000,000,000.00	140,000	8,121,000
Total NBK9A SPOT							14,000,000,000.00	140,000	8,121,000
Total For NBK9A							14,000,000,000.00	140,000	8,121,000
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			64,840,600,000.00	648,406	324,203
Total NBK11 SPOT							64,840,600,000.00	648,406	324,203
Total For NBK11							64,840,600,000.00	648,406	324,203
NBRN On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBRN1 SPOT							0.00	0	0
Total For NBRN1							0.00	0	0
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN17 SPOT							0.00	0	0
Total For NCLN17							0.00	0	0
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN19 SPOT							0.00	0	0
Total For NCLN19							0.00	0	0
NCLN On 21/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN24 SPOT							0.00	0	0
Total For NCLN24							0.00	0	0
NCLN On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN42 SPOT							0.00	0	0
Total For NCLN42							0.00	0	0
NCLN On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,220,000,000,000.00	22,200,000	11,100,000
Total NCLN51 SPOT							2,220,000,000,000.00	22,200,000	11,100,000
Total For NCLN51							2,220,000,000,000.00	22,200,000	11,100,000
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN52 SPOT							0.00	0	0
Total For NCLN52							0.00	0	0
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN53 SPOT							0.00	0	0
Total For NCLN53							0.00	0	0
NCLN: On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN54 SPOT							0.00	0	0
Total For NCLN54							0.00	0	0
NCLN54 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
NCLN55 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
NCLN56 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
NCLN58 On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN61 SPOT							0.00	0	0
Total For NCLN61							0.00	0	0
NCLN61 On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN62 SPOT							0.00	0	0
Total For NCLN62							0.00	0	0
NCLN62 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN63 SPOT							0.00	0	0
Total For NCLN63							0.00	0	0
NCLN63 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN64 SPOT							0.00	0	0
Total For NCLN64							0.00	0	0
NCLN64 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN65 SPOT							0.00	0	0
Total For NCLN65							0.00	0	0
NCLN65 On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN66 SPOT							0.00	0	0
Total For NCLN66							0.00	0	0
NCLN66 On 13/07/2016 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 NCLN67 SPOT							0.00	0	0
Total For NCLN67							0.00	0	0
NCLN6 On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN68 SPOT							0.00	0	0
Total For NCLN68							0.00	0	0
NCLN6 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN69 SPOT							0.00	0	0
Total For NCLN69							0.00	0	0
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED10 SPOT							0.00	0	0
Total For NED10							0.00	0	0
NED11 On 17/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED11 SPOT							0.00	0	0
Total For NED11							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12A SPOT							0.00	0	0
Total For NED12A							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12B SPOT							0.00	0	0
Total For NED12B							0.00	0	0
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	9,000
Total NED6 SPOT							0.00	0	9,000
Total For NED6							0.00	0	9,000
NED7 On 08/02/2012 Spot Bond			100.00000	100.00000			0.00	0	5,000
Total NED7 SPOT							0.00	0	5,000
Total For NED7							0.00	0	5,000
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			9,900,000,000.00	99,000	3,223,000
Total NED8 SPOT							9,900,000,000.00	99,000	3,223,000
Total For NED8							9,900,000,000.00	99,000	3,223,000
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			0.00	0	0
Total NEDH1A SPOT							0.00	0	0
Total For NEDH1A							0.00	0	0
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total NEDH1B SPOT							0.00	0	0
Total For NEDH1B							0.00	0	0
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000		1,160,000,000,000.00	11,600,000	5,800,000	
Total NET31 SPOT						1,160,000,000,000.00	11,600,000	5,800,000	
Total For NET31						1,160,000,000,000.00	11,600,000	5,800,000	
NET39 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET39 SPOT							0.00	0	0
Total For NET39							0.00	0	0
NET40 On 17/11/2011 Spot Bond			100.00000	100.00000		59,765,900,000,000.00	597,659,000	460,000,000	
Total NET40 SPOT						59,765,900,000,000.00	597,659,000	460,000,000	
Total For NET40						59,765,900,000,000.00	597,659,000	460,000,000	
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
NQ1A On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQ1A10 SPOT							0.00	0	0
Total For NQ1A10							0.00	0	0
NQ1A On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0
Total NQ1A11 SPOT							0.00	0	0
Total For NQ1A11							0.00	0	0
NQ1A On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0
Total NQ1A12 SPOT							0.00	0	0
Total For NQ1A12							0.00	0	0
NQ1A On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0
Total NQ1A13 SPOT							0.00	0	0
Total For NQ1A13							0.00	0	0
NQ1B On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B10 SPOT							0.00	0	0
Total For NQ1B10							0.00	0	0
NQ1B On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0
Total NQ1B11 SPOT							0.00	0	0
Total For NQ1B11							0.00	0	0
NQ1B On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0
Total NQ1B12 SPOT							0.00	0	0
Total For NQ1B12							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total NQF1A8 SPOT							0.00	0	0
Total For NQF1A8							0.00	0	0
NQF1/ 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
NQF1I 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
NQF1I 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
NQF1I 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	8,371

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NRA013 SPOT							0.00	0	8,371
Total For NRA013							0.00	0	8,371
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
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	5,000,000
Total NRA018 SPOT							0.00	0	5,000,000
Total For NRA018							0.00	0	5,000,000
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA01U SPOT							0.00	0	0
Total For NRA01U							0.00	0	0
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			6,200,000,000.00	62,000	10,113,000
Total NRA022 SPOT							6,200,000,000.00	62,000	10,113,000
Total For NRA022							6,200,000,000.00	62,000	10,113,000
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			0.00	0	5,000,000
Total NRA028 SPOT							0.00	0	5,000,000
Total For NRA028							0.00	0	5,000,000
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
NTC0E 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
NTC0E 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
NTC1C 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 NTC10 SPOT							0.00	0	0
Total For NTC10							0.00	0	0
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC11 SPOT							0.00	0	0
Total For NTC11							0.00	0	0
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		15,800,000,000.00		158,000	2,218,000
Total OML01 SPOT						15,800,000,000.00		158,000	2,218,000
Total For OML01						15,800,000,000.00		158,000	2,218,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OTC1AU SPOT							0.00	0	0
Total For OTC1AU							0.00	0	0
OTCAI On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA03 SPOT							0.00	0	0
Total For OTCA03							0.00	0	0
OTCAI On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA05 SPOT							0.00	0	0
Total For OTCA05							0.00	0	0
OTCAI On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA06 SPOT							0.00	0	0
Total For OTCA06							0.00	0	0
OTCAI On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA07 SPOT							0.00	0	0
Total For OTCA07							0.00	0	0
OTCAI On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA08 SPOT							0.00	0	0
Total For OTCA08							0.00	0	0
OTCAI On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA10 SPOT							0.00	0	0
Total For OTCA10							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PC2A4R SPOT							0.00	0	0
Total For PC2A4R							0.00	0	0
PC2B4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2B4 SPOT							0.00	0	0
Total For PC2B4							0.00	0	0
PC2C2 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
PC2D2 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2D4 SPOT							0.00	0	0
Total For PC2D4							0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PCF03 SPOT							0.00	0	0
Total For PCF03							0.00	0	0
PNP02 On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP02 SPOT							0.00	0	0
Total For PNP02							0.00	0	0
PR2A1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A1F SPOT							0.00	0	0
Total For PR2A1F							0.00	0	0
PR2A2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A2B SPOT							0.00	0	0
Total For PR2A2B							0.00	0	0
PR2A3 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A3B SPOT							0.00	0	0
Total For PR2A3B							0.00	0	0
PR2A4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A4D SPOT							0.00	0	0
Total For PR2A4D							0.00	0	0
PR2A5 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PR2A9D SPOT							0.00	0	0
Total For PR2A9D							0.00	0	0
PR2A9 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A9E SPOT							0.00	0	0
Total For PR2A9E							0.00	0	0
PR2B1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1B SPOT							0.00	0	0
Total For PR2B1B							0.00	0	0
PR2B1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B1F SPOT							0.00	0	0
Total For PR2B1F							0.00	0	0
PR2B2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B2B SPOT							0.00	0	0
Total For PR2B2B							0.00	0	0
PR2B4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B4D SPOT							0.00	0	0
Total For PR2B4D							0.00	0	0
PR2B5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2B5E SPOT							0.00	0	0
Total For PR2B5E							0.00	0	0
PR2C1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1B SPOT							0.00	0	0
Total For PR2C1B							0.00	0	0
PR2C1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1F SPOT							0.00	0	0
Total For PR2C1F							0.00	0	0
PR2C4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C4D SPOT							0.00	0	0
Total For PR2C4D							0.00	0	0
PR2D1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PR2D1B SPOT							0.00	0	0
Total For PR2D1B							0.00	0	0
PR2D1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1F SPOT							0.00	0	0
Total For PR2D1F							0.00	0	0
PR2D4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D4D SPOT							0.00	0	0
Total For PR2D4D							0.00	0	0
PRM1 On 15/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRM1A4 SPOT							0.00	0	0
Total For PRM1A4							0.00	0	0
PRP1 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1A3 SPOT							0.00	0	0
Total For PRP1A3							0.00	0	0
PRP1E On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1B3 SPOT							0.00	0	0
Total For PRP1B3							0.00	0	0
PRP1C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1C3 SPOT							0.00	0	0
Total For PRP1C3							0.00	0	0
PRP2 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP2A2 SPOT							0.00	0	0
Total For PRP2A2							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R010P SPOT							0.00	0	0
Total For R010P							0.00	0	0
R120C On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total R120C SPOT							0.00	0	0
Total For R120C							0.00	0	0
R155 On 31/08/2011 Spot Bond			5.03500	4.97000			0.00	0	24,212,500
Total R155 SPOT							0.00	0	24,212,500
Total For R155							0.00	0	24,212,500
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			6.99000	6.90000		213,541,651,092,690.00	30,549,592,431	22,355,315,693	
Total R157 SPOT						213,541,651,092,690.00	30,549,592,431	22,355,315,693	
Total For R157						213,541,651,092,690.00	30,549,592,431	22,355,315,693	
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			8.31000	8.20000		121,204,644,915,000.00	14,585,396,500	10,440,449,039	
Total R186 SPOT						121,204,644,915,000.00	14,585,396,500	10,440,449,039	
Total For R186						121,204,644,915,000.00	14,585,396,500	10,440,449,039	
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R188P SPOT							0.00	0	0
Total For R188P							0.00	0	0
R189 On 31/03/2013 Spot Bond			0.75000	0.75000			501,366,873,000.00	668,489,164	2,640,612,000
Total R189 SPOT							501,366,873,000.00	668,489,164	2,640,612,000
Total For R189							501,366,873,000.00	668,489,164	2,640,612,000
R197 On 07/12/2023 Spot Bond			2.34000	2.34500			576,662,580,000.00	246,437,000	488,847,522
Total R197 SPOT							576,662,580,000.00	246,437,000	488,847,522
Total For R197							576,662,580,000.00	246,437,000	488,847,522
R201 On 21/12/2014 Spot Bond			6.68000	6.54000			32,666,916,426,000.00	4,890,256,950	3,851,442,000
Total R201 SPOT							32,666,916,426,000.00	4,890,256,950	3,851,442,000
Total For R201							32,666,916,426,000.00	4,890,256,950	3,851,442,000
R202 On 07/12/2033 Spot Bond			2.36000	2.34000			676,066,840,000.00	286,469,000	962,683,000
Total R202 SPOT							676,066,840,000.00	286,469,000	962,683,000
Total For R202							676,066,840,000.00	286,469,000	962,683,000
R203 On 15/09/2017 Spot Bond			7.62000	7.49500			50,417,964,421,680.00	6,616,530,764	6,192,451,223
Total R203 SPOT							50,417,964,421,680.00	6,616,530,764	6,192,451,223
Total For R203							50,417,964,421,680.00	6,616,530,764	6,192,451,223
R204 On 21/12/2018 Spot Bond			7.86500	7.71500			40,249,229,795,775.00	5,117,511,735	6,460,535,576
Total R204 SPOT							40,249,229,795,775.00	5,117,511,735	6,460,535,576
Total For R204							40,249,229,795,775.00	5,117,511,735	6,460,535,576
R205 On 31/03/2012 Spot Bond			100.00000	100.00000			100,000,000,000,000.00	1,000,000,000	2,155,000,000
Total R205 SPOT							100,000,000,000,000.00	1,000,000,000	2,155,000,000
Total For R205							100,000,000,000,000.00	1,000,000,000	2,155,000,000
R206 On 15/01/2014 Spot Bond			6.36000	6.22500			38,585,271,499,680.00	6,066,866,588	4,635,702,000
Total R206 SPOT							38,585,271,499,680.00	6,066,866,588	4,635,702,000
Total For R206							38,585,271,499,680.00	6,066,866,588	4,635,702,000
R207 On 15/01/2020 Spot Bond			7.97000	7.84500			52,834,405,200,000.00	6,629,160,000	8,175,830,000
Total R207 SPOT							52,834,405,200,000.00	6,629,160,000	8,175,830,000
Total For R207							52,834,405,200,000.00	6,629,160,000	8,175,830,000
R208 On 31/03/2021 Spot Bond			8.02500	7.89000			58,266,692,175,000.00	7,260,647,000	7,869,261,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 SPOT							58,266,692,175,000.00	7,260,647,000	7,869,261,000
Total For R208							58,266,692,175,000.00	7,260,647,000	7,869,261,000
R209 On 31/03/2036 Spot Bond			8.61500	8.50000			40,601,831,645,000.00	4,712,923,000	10,361,112,000
Total R209 SPOT							40,601,831,645,000.00	4,712,923,000	10,361,112,000
Total For R209							40,601,831,645,000.00	4,712,923,000	10,361,112,000
R210 On 31/03/2028 Spot Bond			2.37000	2.37000			1,437,627,780,000.00	606,594,000	987,877,000
Total R210 SPOT							1,437,627,780,000.00	606,594,000	987,877,000
Total For R210							1,437,627,780,000.00	606,594,000	987,877,000
R211 On 31/01/2017 Spot Bond			1.63000	1.63000			1,526,763,950,000.00	936,665,000	1,004,001,000
Total R211 SPOT							1,526,763,950,000.00	936,665,000	1,004,001,000
Total For R211							1,526,763,950,000.00	936,665,000	1,004,001,000
R212 On 31/01/2022 Spot Bond			2.36000	2.36000			250,099,640,640.00	105,974,424	454,257,282
Total R212 SPOT							250,099,640,640.00	105,974,424	454,257,282
Total For R212							250,099,640,640.00	105,974,424	454,257,282
R213 On 28/02/2031 Spot Bond			8.61500	8.49500			24,207,202,350,000.00	2,809,890,000	2,453,039,080
Total R213 SPOT							24,207,202,350,000.00	2,809,890,000	2,453,039,080
Total For R213							24,207,202,350,000.00	2,809,890,000	2,453,039,080
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			20,284,850,787,500.00	3,120,746,275	2,648,507,275
Total R214 SPOT							20,284,850,787,500.00	3,120,746,275	2,648,507,275
Total For R214							20,284,850,787,500.00	3,120,746,275	2,648,507,275
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R322C SPOT							0.00	0	0
Total For R322C							0.00	0	0
R323C On 21/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R323C SPOT							0.00	0	0
Total For R323C							0.00	0	0
R324C On 21/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R324C SPOT							0.00	0	0
Total For R324C							0.00	0	0
R325C On 21/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R325C SPOT							0.00	0	0
Total For R325C							0.00	0	0
R326C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R326C SPOT							0.00	0	0
Total For R326C							0.00	0	0
R327C On 21/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R327C SPOT							0.00	0	0
Total For R327C							0.00	0	0
R328C On 21/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R328C SPOT							0.00	0	0
Total For R328C							0.00	0	0
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R329C SPOT							0.00	0	0
Total For R329C							0.00	0	0
R330C On 21/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R330C SPOT							0.00	0	0
Total For R330C							0.00	0	0
R331C On 21/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total R331C SPOT							0.00	0	0
Total For R331C							0.00	0	0
R332C On 21/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R332C SPOT							0.00	0	0
Total For R332C							0.00	0	0
R333C On 21/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total R333C SPOT							0.00	0	0
Total For R333C							0.00	0	0
R334C On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total R334C SPOT							0.00	0	0
Total For R334C							0.00	0	0
R335C On 21/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total R335C SPOT							0.00	0	0
Total For R335C							0.00	0	0
R336C On 21/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total R336C SPOT							0.00	0	0
Total For R336C							0.00	0	0
R337C On 21/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R337C SPOT							0.00	0	0
Total For R337C							0.00	0	0
R338C On 21/12/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R338C SPOT							0.00	0	0
Total For R338C							0.00	0	0
R339C On 21/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total R339C SPOT							0.00	0	0
Total For R339C							0.00	0	0
R340C On 21/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total R340C SPOT							0.00	0	0
Total For R340C							0.00	0	0
R341C On 21/06/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total R341C SPOT							0.00	0	0
Total For R341C							0.00	0	0
R342C On 21/12/2022 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R342C SPOT							0.00	0	0
Total For R342C							0.00	0	0
R343C On 21/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total R343C SPOT							0.00	0	0
Total For R343C							0.00	0	0
R344C On 21/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total R344C SPOT							0.00	0	0
Total For R344C							0.00	0	0
R345C On 21/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total R345C SPOT							0.00	0	0
Total For R345C							0.00	0	0
R346C On 21/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total R346C SPOT							0.00	0	0
Total For R346C							0.00	0	0
R347C On 21/06/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R347C SPOT							0.00	0	0
Total For R347C							0.00	0	0
R348C On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R348C SPOT							0.00	0	0
Total For R348C							0.00	0	0
R349C On 21/06/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R349C SPOT							0.00	0	0
Total For R349C							0.00	0	0
R350C On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R350C SPOT							0.00	0	0
Total For R350C							0.00	0	0
R351C On 21/06/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R351C SPOT							0.00	0	0
Total For R351C							0.00	0	0
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R352C SPOT							0.00	0	0
Total For R352C							0.00	0	0
RCSB1 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB01 SPOT							0.00	0	0
Total For RCSB01							0.00	0	0
RCSB1 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
RCSB1 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
RCSC1 On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC03 SPOT							0.00	0	0
Total For RCSC03							0.00	0	0
RCSC1 On 06/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC04 SPOT							0.00	0	0
Total For RCSC04							0.00	0	0
RCSC1 On 09/03/2012 Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	300,000
Total RCSC05 SPOT							60,000,000,000.00	600,000	300,000
Total For RCSC05							60,000,000,000.00	600,000	300,000
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
RES04 On 14/11/2011 Spot Bond			100.00000	100.00000			58,700,000,000,000.00	587,000,000	275,000,000
Total RES04 SPOT							58,700,000,000,000.00	587,000,000	275,000,000
Total For RES04							58,700,000,000,000.00	587,000,000	275,000,000
RESB1 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
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RMBI06 SPOT							0.00	0	0
Total For RMBI06							0.00	0	0
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP001 SPOT							0.00	0	0
Total For RP001							0.00	0	0
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP002 SPOT							0.00	0	0
Total For RP002							0.00	0	0
RPG01 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG01 SPOT							0.00	0	0
Total For RPG01							0.00	0	0
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW02 SPOT							0.00	0	0
Total For RW02							0.00	0	0
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW21 SPOT							0.00	0	0
Total For RW21							0.00	0	0
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBC2 SPOT							0.00	0	0
Total For SBC2							0.00	0	0
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK10 SPOT							0.00	0	0
Total For SBK10							0.00	0	0
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			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	39,025,780

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK5 SPOT							0.00	0	39,025,780
Total For SBK5							0.00	0	39,025,780
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			5,500,000,000.00	55,000	17,125,000
Total SBK7 SPOT							5,500,000,000.00	55,000	17,125,000
Total For SBK7							5,500,000,000.00	55,000	17,125,000
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			8,800,000,000.00	88,000	2,106,000
Total SBK8 SPOT							8,800,000,000.00	88,000	2,106,000
Total For SBK8							8,800,000,000.00	88,000	2,106,000
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			3,700,000,000.00	37,000	3,083,000
Total SBK9 SPOT							3,700,000,000.00	37,000	3,083,000
Total For SBK9							3,700,000,000.00	37,000	3,083,000
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			1,129,198,466,500.00	196,382,342	35,491,171
Total SBK11 SPOT							1,129,198,466,500.00	196,382,342	35,491,171
Total For SBK11							1,129,198,466,500.00	196,382,342	35,491,171
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN32 SPOT							0.00	0	0
Total For SBN32							0.00	0	0
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN33 SPOT							0.00	0	0
Total For SBN33							0.00	0	0
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN34 SPOT							0.00	0	0
Total For SBN34							0.00	0	0
SBN35 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN35 SPOT							0.00	0	0
Total For SBN35							0.00	0	0
SBN36 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN36 SPOT							0.00	0	0
Total For SBN36							0.00	0	0
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN42 SPOT							0.00	0	0
Total For SBN42							0.00	0	0
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN45 SPOT							0.00	0	0
Total For SBN45							0.00	0	0
SBN48 On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN48 SPOT							0.00	0	0
Total For SBN48							0.00	0	0
SBN49 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN49 SPOT							0.00	0	0
Total For SBN49							0.00	0	0
SBR00 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR002 SPOT							0.00	0	0
Total For SBR002							0.00	0	0
SBR00 On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBR003 SPOT							0.00	0	0
Total For SBR003							0.00	0	0
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS13 SPOT							0.00	0	0
Total For SBS13							0.00	0	0
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS14 SPOT							0.00	0	0
Total For SBS14							0.00	0	0
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS15 SPOT							0.00	0	0
Total For SBS15							0.00	0	0
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	400,000
Total SBS19 SPOT							0.00	0	400,000
Total For SBS19							0.00	0	400,000
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			605,600,000,000.00	6,056,000	3,125,000
Total SBS4 SPOT							605,600,000,000.00	6,056,000	3,125,000
Total For SBS4							605,600,000,000.00	6,056,000	3,125,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,042,700,000,000.00	10,427,000	5,293,000
Total SBS9 SPOT							1,042,700,000,000.00	10,427,000	5,293,000
Total For SBS9							1,042,700,000,000.00	10,427,000	5,293,000
SBS11 On 03/07/2013 Spot Bond			100.00000	100.00000			588,789,000,000.00	5,887,890	45,968,851
Total SBS110 SPOT							588,789,000,000.00	5,887,890	45,968,851
Total For SBS110							588,789,000,000.00	5,887,890	45,968,851
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000			2,920,000,000,000.00	29,200,000	17,200,000
Total SBS111 SPOT							2,920,000,000,000.00	29,200,000	17,200,000
Total For SBS111							2,920,000,000,000.00	29,200,000	17,200,000
SBS11 On 31/01/2017 Spot Bond			100.00000	100.00000			320,000,000,000.00	3,200,000	1,600,000
Total SBS112 SPOT							320,000,000,000.00	3,200,000	1,600,000
Total For SBS112							320,000,000,000.00	3,200,000	1,600,000
SCM1 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM107 SPOT							0.00	0	0
Total For SCM107							0.00	0	0
SCM2 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM219 SPOT							0.00	0	0
Total For SCM219							0.00	0	0
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SHI02 SPOT							0.00	0	0
Total For SHI02							0.00	0	0
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			17,000,000,000,000.00	170,000,000	150,000,000
Total SLI1 SPOT							17,000,000,000,000.00	170,000,000	150,000,000
Total For SLI1							17,000,000,000,000.00	170,000,000	150,000,000
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
Total SLI2 SPOT							0.00	0	5,000,000
Total For SLI2							0.00	0	5,000,000
SMF1 On 27/06/2013 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 SMF1 SPOT							0.00	0	0
Total For SMF1							0.00	0	0
SMF2 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF2 SPOT							0.00	0	0
Total For SMF2							0.00	0	0
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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			0.00	0	0
Total SSA01 SPOT							0.00	0	0
Total For SSA01							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			1,300,000,000,000.00	13,000,000	13,000,000
Total SYN827 SPOT							1,300,000,000,000.00	13,000,000	13,000,000
Total For SYN827							1,300,000,000,000.00	13,000,000	13,000,000
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			3,700,000,000,000.00	37,000,000	37,000,000
Total SYN828 SPOT							3,700,000,000,000.00	37,000,000	37,000,000
Total For SYN828							3,700,000,000,000.00	37,000,000	37,000,000
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
SYN84 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN849 SPOT							0.00	0	0
Total For SYN849							0.00	0	0
SYN85 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN850 SPOT							0.00	0	0
Total For SYN850							0.00	0	0
SYN85 On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN851 SPOT							0.00	0	0
Total For SYN851							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SZ25 SPOT							0.00	0	0
Total For SZ25							0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total T018 SPOT							0.00	0	0
Total For T018							0.00	0	0
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS06 SPOT							0.00	0	0
Total For TFS06							0.00	0	0
TFS68 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS68U SPOT							0.00	0	0
Total For TFS68U							0.00	0	0
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0
Total TFS73 SPOT							0.00	0	0
Total For TFS73							0.00	0	0
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS77 SPOT							0.00	0	0
Total For TFS77							0.00	0	0
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS78 SPOT							0.00	0	0
Total For TFS78							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TFS85 On 08/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS85 SPOT							0.00	0	0
Total For TFS85							0.00	0	0
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	50,000
Total TH7A2A SPOT							10,000,000,000.00	100,000	50,000
Total For TH7A2A							10,000,000,000.00	100,000	50,000
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9A3 SPOT							0.00	0	0
Total For THE9A3							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9B1 SPOT							0.00	0	0
Total For THE9B1							0.00	0	0
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9C1 SPOT							0.00	0	0
Total For THE9C1							0.00	0	0
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D1 SPOT							0.00	0	0
Total For THE9D1							0.00	0	0
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TL12 SPOT							0.00	0	0
Total For TL12							0.00	0	0
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			5,800,000,000.00	58,000	2,133,000
Total TL15 SPOT							5,800,000,000.00	58,000	2,133,000
Total For TL15							5,800,000,000.00	58,000	2,133,000
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			17,100,000,000.00	171,000	1,001,193,000
Total TN17 SPOT							17,100,000,000.00	171,000	1,001,193,000
Total For TN17							17,100,000,000.00	171,000	1,001,193,000
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			13,900,000,000.00	139,000	279,186,000
Total TN20 SPOT							13,900,000,000.00	139,000	279,186,000
Total For TN20							13,900,000,000.00	139,000	279,186,000
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			0.00	0	78,025,531
Total TN23 SPOT							0.00	0	78,025,531
Total For TN23							0.00	0	78,025,531
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			0.00	0	97,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN25 SPOT							0.00	0	97,000,000
Total For TN25							0.00	0	97,000,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			20,300,000,000.00	203,000	37,513,135
Total TN27 SPOT							20,300,000,000.00	203,000	37,513,135
Total For TN27							20,300,000,000.00	203,000	37,513,135
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			0.00	0	0
Total TR30 SPOT							0.00	0	0
Total For TR30							0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
Total TR31 SPOT							0.00	0	0
Total For TR31							0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
Total TR32 SPOT							0.00	0	0
Total For TR32							0.00	0	0
TSP11 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP116 SPOT							0.00	0	0
Total For TSP116							0.00	0	0
TSP11 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP117 SPOT							0.00	0	0
Total For TSP117							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TSP122 SPOT							0.00	0	0
Total For TSP122							0.00	0	0
TSP12 On 05/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP123 SPOT							0.00	0	0
Total For TSP123							0.00	0	0
TSP12 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP124 SPOT							0.00	0	0
Total For TSP124							0.00	0	0
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	35,000,000
Total UG21 SPOT							0.00	0	35,000,000
Total For UG21							0.00	0	35,000,000
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR02 SPOT							0.00	0	0
Total For UTR02							0.00	0	0
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR041 SPOT							0.00	0	0
Total For UTR041							0.00	0	0
UTR04 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR042 SPOT							0.00	0	0
Total For UTR042							0.00	0	0
UTR04 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR043 SPOT							0.00	0	0
Total For UTR043							0.00	0	0
UTR40 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR40 SPOT							0.00	0	0
Total For UTR40							0.00	0	0
VIP1A On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A2 SPOT							0.00	0	0
Total For VIP1A2							0.00	0	0
VIP1A On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VIP1A3 SPOT							0.00	0	0
Total For VIP1A3							0.00	0	0
VIP1A: On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0
Total VIP1A4 SPOT							0.00	0	0
Total For VIP1A4							0.00	0	0
VIP1A: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A5 SPOT							0.00	0	0
Total For VIP1A5							0.00	0	0
VIP1B: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B2 SPOT							0.00	0	0
Total For VIP1B2							0.00	0	0
VIP1B: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B3 SPOT							0.00	0	0
Total For VIP1B3							0.00	0	0
VIP1C: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C2 SPOT							0.00	0	0
Total For VIP1C2							0.00	0	0
VIP1C: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C3 SPOT							0.00	0	0
Total For VIP1C3							0.00	0	0
VOYT(On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOYT01 SPOT							0.00	0	0
Total For VOYT01							0.00	0	0
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			5,000,000,000.00	50,000	27,679,756
Total WS04 SPOT							5,000,000,000.00	50,000	27,679,756
Total For WS04							5,000,000,000.00	50,000	27,679,756
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	357,000,000
Total WS05 SPOT							0.00	0	357,000,000
Total For WS05							0.00	0	357,000,000
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WSP1 SPOT							0.00	0	0
Total For WSP1							0.00	0	0
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
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			0.00	0	124,000,000
Total WSP5 SPOT							0.00	0	124,000,000
Total For WSP5							0.00	0	124,000,000
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z006 SPOT							0.00	0	0
Total For Z006							0.00	0	0
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z009 SPOT							0.00	0	0
Total For Z009							0.00	0	0
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z014 SPOT							0.00	0	0
Total For Z014							0.00	0	0
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z018 SPOT							0.00	0	0
Total For Z018							0.00	0	0
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z019 SPOT							0.00	0	0
Total For Z019							0.00	0	0
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Z020 SPOT							0.00	0	0
Total For Z020							0.00	0	0
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z025 SPOT							0.00	0	0
Total For Z025							0.00	0	0
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z071 SPOT							0.00	0	0
Total For Z071							0.00	0	0
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z083 SPOT							0.00	0	0
Total For Z083							0.00	0	0
ZA001 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA001 SPOT							0.00	0	0
Total For ZA001							0.00	0	0
ZA002 On 16/08/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA002 SPOT							0.00	0	0
Total For ZA002							0.00	0	0
ZA003 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA003 SPOT							0.00	0	0
Total For ZA003							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ZA008 SPOT							0.00	0	0
Total For ZA008							0.00	0	0
ZA009 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA009 SPOT							0.00	0	0
Total For ZA009							0.00	0	0
ZA010 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA010 SPOT							0.00	0	0
Total For ZA010							0.00	0	0
ZA011 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA011 SPOT							0.00	0	0
Total For ZA011							0.00	0	0
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA012 SPOT							0.00	0	0
Total For ZA012							0.00	0	0
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA013 SPOT							0.00	0	0
Total For ZA013							0.00	0	0
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA014 SPOT							0.00	0	0
Total For ZA014							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ZA018 SPOT							0.00	0	0
Total For ZA018							0.00	0	0
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA019 SPOT							0.00	0	0
Total For ZA019							0.00	0	0
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA020 SPOT							0.00	0	0
Total For ZA020							0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA021 SPOT							0.00	0	0
Total For ZA021							0.00	0	0
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA022 SPOT							0.00	0	0
Total For ZA022							0.00	0	0
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA023 SPOT							0.00	0	0
Total For ZA023							0.00	0	0
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA024 SPOT							0.00	0	0
Total For ZA024							0.00	0	0
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							1,206,428,348,988,470.00	100,548,338,980	101,953,843,887

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :							1,206,428,348,988,470.00	100,548,338,980	101,953,843,887
Total Futures							1,206,428,651,914,590.00	100,548,353,213	101,954,067,251
Total Options							0.00	0	46,963
Grand Total:							1,206,428,651,914,590.00	100,548,353,213	101,954,114,214