

Interest Rates Daily MTM Report

Daily summary for: 16/05/2011

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211							0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
Total R212 Future							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213 Future							0.00	0	0
Total For R213							0.00	0	0
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213/R186 Future							0.00	0	0
Total For R213/R186							0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214 Future							0.00	0	0
Total For R214							0.00	0	0
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future							0.00	0	0
Total For R214/R209							0.00	0	0
Total for Price Contribution							0.00	0	0
R157 On 04/08/2011 Bond Future			7.84100	7.84200		3.75	0.00	0	3,760
R157 On 03/11/2011 Bond Future			7.98100	7.98300		3.75	39,110,575.34	326	3,358
R157 On 02/02/2012 Bond Future			8.13900	8.14000		3.75	0.00	0	0
R157 On 03/05/2012 Bond Future			8.31900	8.32000		3.75	0.00	0	0
Total R157 Future							39,110,575.34	326	7,118
R157 On 04/08/2011 Bond Future	7.50	Call		372.00000	359,000	3.69	0.00	0	1,000
R157 On 04/08/2011 Bond Future	7.50	Put		1,702.00000	1,685,000	3.69	0.00	0	0
R157 On 04/08/2011 Bond Future	7.55	Call		430.00000	417,000	3.70	0.00	0	0
R157 On 04/08/2011 Bond Future	7.55	Put		1,564.00000	1,548,000	3.70	0.00	0	0
R157 On 04/08/2011 Bond Future	7.45	Call		319.00000	307,000	3.68	0.00	0	0
R157 On 04/08/2011 Bond Future	7.45	Put		1,845.00000	1,829,000	3.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.20	Put		2,646.00000	2,636,000	3.62	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		134.00000	127,000	3.62	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,433.00000	1,416,000	3.71	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		494.00000	481,000	3.71	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		816.00000	802,000	3.77	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		978.00000	960,000	3.77	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		1,763.00000	1,752,000	3.89	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		391.00000	376,000	3.89	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		1,800.00000	1,794,000	3.83	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		837.00000	824,000	3.83	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,917.00000	1,911,000	3.85	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		775.00000	762,000	3.85	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,686.00000	1,680,000	3.81	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		903.00000	890,000	3.81	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,256.00000	2,249,000	3.83	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,047.00000	1,036,000	3.83	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,366.00000	2,359,000	3.85	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		990.00000	980,000	3.85	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,148.00000	2,142,000	3.81	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,106.00000	1,096,000	3.81	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Call		1,620.00000	1,614,000	3.75	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		1,840.00000	1,831,000	3.75	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		1,703.00000	1,697,000	3.77	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		1,766.00000	1,757,000	3.77	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		1,540.00000	1,534,000	3.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.20	Put		1,918.00000	1,909,000	3.74	0.00	0	0
Total R157 Option										0.00	0	4,520
Total For R157										39,110,575.34	326	11,638
R186	On	04/08/2011	Bond Future			8.77100	8.74600		11.00	0.00	0	21,627
R186	On	03/11/2011	Bond Future			8.85300	8.82800		11.00	0.00	0	13,791
R186	On	02/02/2012	Bond Future			8.93600	8.91000		11.75	0.00	0	2,500
R186	On	03/05/2012	Bond Future			9.02500	8.99700		11.25	0.00	0	0
Total R186 Future										0.00	0	37,918
R186	On	04/08/2011	Bond Future	8.25	Call		749.00000	668,000	10.70	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,475.00000	5,625,000	10.70	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		863.00000	773,000	10.73	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,100.00000	5,241,000	10.73	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		649.00000	574,000	10.68	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,867.00000	6,023,000	10.68	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		4,739.00000	4,873,000	10.76	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		988.00000	891,000	10.76	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		2,646.00000	2,724,000	10.97	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,219.00000	2,066,000	10.97	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,487.00000	3,300,000	11.15	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		1,622.00000	1,666,000	11.15	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		8,615.00000	8,386,000	11.73	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		264.00000	266,000	11.73	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,434.00000	4,272,000	11.20	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		2,887.00000	2,952,000	11.20	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,696.00000	4,530,000	11.23	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		2,706.00000	2,766,000	11.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.95	Call		4,179.00000	4,021,000	11.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,079.00000	3,148,000	11.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		3,947.00000	4,033,000	11.00	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		3,235.00000	3,095,000	11.00	0.00	0	5,600
R186	On	02/02/2012	Bond Future	9.00	Call		4,958.00000	4,807,000	11.75	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		4,160.00000	4,240,000	11.75	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,201.00000	5,046,000	11.79	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		3,963.00000	4,039,000	11.79	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,724.00000	4,576,000	11.72	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		4,368.00000	4,452,000	11.72	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		5,154.00000	5,006,000	11.25	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		5,128.00000	5,224,000	11.25	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		5,391.00000	5,239,000	11.31	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		4,929.00000	5,021,000	11.31	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		4,928.00000	4,782,000	11.21	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		5,340.00000	5,439,000	11.21	0.00	0	0
Total R186 Option										0.00	0	7,200
Total For R186										0.00	0	45,118
R189	On	04/08/2011	Bond Future			212.47072	212.45019			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Call		450.00000	471,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Call		400.00000	421,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Call		500.00000	521,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	04/08/2011	Bond Future			233.22692	233.19565			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Call		1,696.00000	1,727,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Call		1,646.00000	1,677,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Call		1,746.00000	1,777,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	04/08/2011	Bond Future			7.41600	7.42300		3.25	0.00	0	170
R201	On	03/11/2011	Bond Future			7.53600	7.54300		3.00	0.00	0	317
R201	On	02/02/2012	Bond Future			7.66700	7.67400		3.25	0.00	0	0
R201	On	03/05/2012	Bond Future			7.82800	7.83700		3.00	0.00	0	0
Total R201 Future										0.00	0	487
R201	On	04/08/2011	Bond Future	7.25	Call		413.00000	410,000	3.20	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		934.00000	910,000	3.20	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		474.00000	471,000	3.21	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		844.00000	820,000	3.21	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		358.00000	354,000	3.18	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,030.00000	1,005,000	3.18	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,685.00000	1,692,000	3.14	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		420.00000	407,000	3.14	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,787.00000	1,794,000	3.15	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		384.00000	372,000	3.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	7.95	Call		1,586.00000	1,592,000	3.13	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		458.00000	445,000	3.13	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,089.00000	2,095,000	3.47	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		618.00000	606,000	3.47	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,181.00000	2,187,000	3.48	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		584.00000	572,000	3.48	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,999.00000	2,005,000	3.45	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		655.00000	643,000	3.45	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		1,147.00000	1,152,000	3.00	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		1,353.00000	1,336,000	3.00	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		1,212.00000	1,217,000	3.02	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		1,299.00000	1,283,000	3.02	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		1,085.00000	1,090,000	2.98	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		1,409.00000	1,393,000	2.98	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	487
R202	On	04/08/2011	Bond Future			0.15400	0.15500			0.00	0	10,128
R202	On	03/11/2011	Bond Future			0.07100	0.07200			0.00	0	400
Total R202 Future										0.00	0	10,528
R202	On	04/08/2011	Bond Future	1.00	Call		23,364.00000	23,394,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Call		24,624.00000	24,654,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Call		22,092.00000	22,122,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Call		12,387.00000	12,417,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Call		13,764.00000	13,794,000		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		10,995.00000	11,025,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,528
R203	On	04/08/2011	Bond Future			8.37800	8.38400		5.75	0.00	0	824
R203	On	03/11/2011	Bond Future			8.50000	8.50700		6.00	0.00	0	1,631
R203	On	02/02/2012	Bond Future			8.63200	8.63900		6.25	0.00	0	0
R203	On	03/05/2012	Bond Future			8.77500	8.78300		6.00	0.00	0	0
Total R203 Future										0.00	0	2,455
R203	On	04/08/2011	Bond Future	8.00	Call		432.00000	423,000	5.65	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,250.00000	2,213,000	5.65	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		500.00000	490,000	5.67	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,079.00000	2,041,000	5.67	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		372.00000	363,000	5.63	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,430.00000	2,393,000	5.63	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,638.00000	1,639,000	6.00	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,670.00000	1,639,000	6.00	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,757.00000	1,759,000	6.03	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,564.00000	1,534,000	6.03	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,524.00000	1,525,000	5.98	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,781.00000	1,751,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,445.00000	2,449,000	6.38	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		1,967.00000	1,940,000	6.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.80	Call		2,568.00000	2,572,000	6.41	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		1,875.00000	1,849,000	6.41	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,325.00000	2,329,000	6.35	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,062.00000	2,035,000	6.35	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		2,273.00000	2,280,000	6.00	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		2,410.00000	2,384,000	6.00	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		2,389.00000	2,396,000	6.04	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		2,319.00000	2,292,000	6.04	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		2,162.00000	2,168,000	5.97	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		2,507.00000	2,479,000	5.97	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,455
R204	On	04/08/2011	Bond Future			8.48500	8.48600		7.00	0.00	0	0
R204	On	03/11/2011	Bond Future			8.59500	8.59600		7.00	0.00	0	2,134
R204	On	02/02/2012	Bond Future			8.70900	8.71000		7.25	0.00	0	0
R204	On	03/05/2012	Bond Future			8.83500	8.83600		7.00	0.00	0	0
Total R204 Future										0.00	0	2,134
R204	On	04/08/2011	Bond Future	8.00	Call		379.00000	363,000	6.78	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,001.00000	2,980,000	6.78	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		441.00000	424,000	6.80	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,789.00000	2,767,000	6.80	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		324.00000	310,000	6.77	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,221.00000	3,202,000	6.77	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,375.00000	2,361,000	7.14	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		1,587.00000	1,568,000	7.14	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,525.00000	2,512,000	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	03/11/2011	Bond Future	8.80	Put		1,483.00000	1,465,000	7.16	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,229.00000	2,215,000	7.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,696.00000	1,677,000	7.11	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,212.00000	3,201,000	7.40	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		1,783.00000	1,767,000	7.40	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,364.00000	3,354,000	7.42	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		1,691.00000	1,676,000	7.42	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,062.00000	3,052,000	7.37	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		1,877.00000	1,862,000	7.37	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		2,531.00000	2,521,000	7.00	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		2,945.00000	2,931,000	7.00	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		2,660.00000	2,651,000	7.04	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		2,833.00000	2,819,000	7.04	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		2,407.00000	2,398,000	6.97	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		3,063.00000	3,050,000	6.97	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,134
R206	On	04/08/2011	Bond Future			7.18900	7.19600		2.25	6,881,869.96	68	9,866
R206	On	03/11/2011	Bond Future			7.31700	7.32500		2.25	0.00	0	0
R206	On	02/02/2012	Bond Future			7.47000	7.47800		2.25	0.00	0	0
R206	On	03/05/2012	Bond Future			7.68300	7.69200		2.00	0.00	0	0
Total R206 Future										6,881,869.96	68	9,866
R206	On	04/08/2011	Bond Future	7.00	Call		251.00000	250,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		684.00000	668,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		293.00000	292,000	2.26	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		615.00000	599,000	2.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	6.95	Call		213.00000	211,000	2.23	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		757.00000	739,000	2.23	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,164.00000	1,170,000	2.34	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		322.00000	312,000	2.34	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,238.00000	1,244,000	2.36	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		297.00000	287,000	2.36	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,095.00000	1,100,000	2.33	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		351.00000	341,000	2.33	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,355.00000	1,360,000	2.39	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		435.00000	425,000	2.39	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,417.00000	1,423,000	2.40	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		409.00000	401,000	2.40	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,293.00000	1,299,000	2.38	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		460.00000	452,000	2.38	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		665.00000	667,000	2.00	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		964.00000	952,000	2.00	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		705.00000	708,000	2.01	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		926.00000	915,000	2.01	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		626.00000	629,000	1.99	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		1,003.00000	992,000	1.99	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										6,881,869.96	68	9,866
R207	On	04/08/2011	Bond Future			8.56400	8.56500		7.75	0.00	0	5,725
R207	On	03/11/2011	Bond Future			8.66200	8.66400		7.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.76600	8.76700		8.50	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			8.88000	8.88200		8.00	0.00	0	0
Total R207 Future										0.00	0	6,325
R207	On	04/08/2011	Bond Future	8.25	Call		646.00000	627,000	7.63	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,439.00000	2,414,000	7.63	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		739.00000	718,000	7.65	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,244.00000	2,218,000	7.65	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		562.00000	543,000	7.61	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,643.00000	2,619,000	7.61	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,247.00000	2,236,000	7.75	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		1,778.00000	1,756,000	7.75	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,400.00000	2,390,000	7.78	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		1,659.00000	1,638,000	7.78	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,100.00000	2,088,000	7.73	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		1,903.00000	1,880,000	7.73	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,347.00000	3,335,000	8.66	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,117.00000	2,099,000	8.66	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,504.00000	3,492,000	8.69	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,012.00000	1,995,000	8.69	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,192.00000	3,180,000	8.63	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,224.00000	2,207,000	8.63	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		2,620.00000	2,613,000	8.00	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		3,306.00000	3,289,000	8.00	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		2,756.00000	2,748,000	8.05	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		3,181.00000	3,163,000	8.05	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		2,491.00000	2,484,000	7.96	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	Put		3,439.00000	3,421,000	7.96	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	6,325
R208	On	04/08/2011	Bond Future			8.58400	8.57900		8.50	0.00	0	100
R208	On	03/11/2011	Bond Future			8.67500	8.67000		9.00	0.00	0	5,999
R208	On	02/02/2012	Bond Future			8.76800	8.76300		9.25	0.00	0	0
R208	On	03/05/2012	Bond Future			8.86900	8.86400		9.00	0.00	0	0
Total R208 Future										0.00	0	6,099
R208	On	04/08/2011	Bond Future	8.25	Call		670.00000	639,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,662.00000	2,661,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		767.00000	734,000	8.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,453.00000	2,449,000	8.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		583.00000	553,000	8.32	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,883.00000	2,883,000	8.32	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,429.00000	2,394,000	9.00	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		1,964.00000	1,958,000	9.00	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,593.00000	2,557,000	9.04	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		1,839.00000	1,832,000	9.04	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,273.00000	2,239,000	8.97	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,098.00000	2,093,000	8.97	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,584.00000	3,551,000	9.45	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,247.00000	2,242,000	9.45	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,753.00000	3,720,000	9.49	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,137.00000	2,132,000	9.49	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,418.00000	3,385,000	9.41	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		2,361.00000	2,356,000	9.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.00	Call		3,593.00000	3,564,000	9.30	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		2,841.00000	2,840,000	9.30	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		3,757.00000	3,728,000	9.35	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		2,731.00000	2,729,000	9.35	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		3,431.00000	3,403,000	9.24	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		2,955.00000	2,954,000	9.24	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,099
R209	On	04/08/2011	Bond Future			8.99800	8.96300		14.00	0.00	0	0
R209	On	03/11/2011	Bond Future			9.06600	9.03000		14.75	0.00	0	1,318
R209	On	02/02/2012	Bond Future			9.13400	9.09700		15.00	0.00	0	0
R209	On	03/05/2012	Bond Future			9.20500	9.16700		15.00	0.00	0	0
Total R209 Future										0.00	0	1,318
R209	On	04/08/2011	Bond Future	8.50	Call		683.00000	593,000	13.73	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,397.00000	4,576,000	13.73	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		783.00000	685,000	13.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,081.00000	4,252,000	13.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		592.00000	511,000	13.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,725.00000	4,913,000	13.71	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,113.00000	7,848,000	15.14	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		135.00000	139,000	15.14	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,016.00000	1,884,000	14.53	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,198.00000	4,339,000	14.53	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,175.00000	2,036,000	14.57	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,960.00000	4,094,000	14.57	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		1,865.00000	1,738,000	14.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.70	Put		4,448.00000	4,594,000	14.49	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,462.00000	3,305,000	15.00	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,197.00000	4,317,000	15.00	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,648.00000	3,486,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,003.00000	4,118,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,283.00000	3,130,000	14.95	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,402.00000	4,526,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		3,722.00000	3,569,000	15.00	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		4,978.00000	5,106,000	15.00	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		3,901.00000	3,745,000	15.06	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		4,778.00000	4,903,000	15.06	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		3,548.00000	3,400,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		5,187.00000	5,320,000	14.95	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,318
R210	On	04/08/2011	Bond Future			130.00587	129.98857			0.00	0	425
Total R210 Future										0.00	0	425
R210	On	04/08/2011	Bond Future	106.00	Call		23,989.00000	24,006,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Call		23,939.00000	23,956,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Call		24,039.00000	24,056,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	425
R211	On	04/08/2011	Bond Future			1.16200	1.16400			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future			0.91700	0.92000			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	04/08/2011	Bond Future	1.50	Call		1,828.00000	1,839,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Call		2,097.00000	2,108,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Call		1,559.00000	1,570,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Call		1,740.00000	1,756,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Call		2,001.00000	2,017,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Call		1,478.00000	1,494,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	539
R212	On	04/08/2011	Bond Future			2.15500	2.15700			0.00	0	2,772
R212	On	03/11/2011	Bond Future			2.04800	2.04900			0.00	0	240
Total R212 Future										0.00	0	3,012
R212	On	04/08/2011	Bond Future	2.50	Call		3,241.00000	3,261,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Call		3,704.00000	3,724,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Call		2,776.00000	2,795,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Call		4,195.00000	4,205,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Call		4,649.00000	4,658,000		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		3,740.00000	3,749,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	3,012
R213	On	04/08/2011	Bond Future			9.00400	8.96800			0.00	0	0
R213	On	03/11/2011	Bond Future			9.07900	9.04300			0.00	0	0
R213	On	02/02/2012	Bond Future			9.15800	9.12000			0.00	0	0
R213	On	03/05/2012	Bond Future			9.23500	9.19600			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		8,195.00000	8,478,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		7,742.00000	8,025,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		8,651.00000	8,934,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		2,325.00000	2,603,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		1,921.00000	2,200,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		2,731.00000	3,010,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		926.00000	1,216,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		538.00000	828,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		1,317.00000	1,607,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		406.00000	112,000		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		779.00000	486,000		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		30.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	263,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										45,992,445.30	394	99,944
GOVI	On	04/08/2011	GOVI			351.49300	351.51600			0.00	0	179
GOVI	On	03/11/2011	GOVI			356.78400	356.80700			0.00	0	0
Total GOVI Future										0.00	0	179
GOVI	On	04/08/2011	GOVI	348.00	Call		35,160.00000	34,930,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		35,060.00000	34,830,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		35,260.00000	35,030,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Put		1,930.00000	2,160,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Put		2,030.00000	2,260,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	356.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		1,830.00000	2,060,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	179
Total for GOVI										0.00	0	179
AL7T	On	04/08/2011	Index Future			381.55800	381.41600			0.00	0	30
AL7T	On	03/11/2011	Index Future			387.30200	387.15700			0.00	0	0
Total AL7T Future										0.00	0	30
Total For AL7T										0.00	0	30
ALBI	On	04/08/2011	Index Future			350.45100	350.50000			0.00	0	1,019
ALBI	On	03/11/2011	Index Future			355.72700	355.77700			0.00	0	0
Total ALBI Future										0.00	0	1,019
Total For ALBI										0.00	0	1,019
CRD1	On	04/08/2011	Index Future			158.69300	158.64900			0.00	0	2
CRD1	On	03/11/2011	Index Future			160.81900	160.77400			0.00	0	0
Total CRD1 Future										0.00	0	2
Total For CRD1										0.00	0	2
IGOV	On	04/08/2011	Index Future			154.48200	154.37300			0.00	0	977
IGOV	On	03/11/2011	Index Future			156.80700	156.69700			0.00	0	0
Total IGOV Future										0.00	0	977
Total For IGOV										0.00	0	977
ILBI	On	04/08/2011	Index Future			411.72100	411.72100			0.00	0	0
Total ILBI Future										0.00	0	0
Total For ILBI										0.00	0	0
OTH1	On	04/08/2011	Index Future			344.45100	344.64700			0.00	0	3
OTH1	On	03/11/2011	Index Future			349.63600	349.83500			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	04/08/2011	Index Future			347.13300	347.16500			0.00	0	100

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 03/11/2011 Index Future			351.78200	351.81400			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	2,131
JIBAR On 18/05/2011 Jibar Future			5.57000	5.58000			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.63000	5.64000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.67000	5.69000			0.00	0	4,000
JIBAR On 17/08/2011 Jibar Future			5.77000	5.79000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.91000	5.92000			0.00	0	14,200
JIBAR On 19/10/2011 Jibar Future			6.05000	6.06000			0.00	0	0
JIBAR On 21/12/2011 Jibar Future			6.34000	6.32000			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.77000	6.77000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.16000	7.18000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.56000	7.59000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.93000	7.97000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			8.23000	8.25000			0.00	0	290
Total Jibar Future							0.00	0	80,152
Total For JIBAR FUTURE							0.00	0	80,152
Total for Jibar							0.00	0	80,152
Total for Derivatives :							45,992,445.30	394	182,406
1BG4A On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0
Total 1BG4A1 SPOT							0.00	0	0
Total For 1BG4A1							0.00	0	0
1BG4A On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0
Total 1BG4A2 SPOT							0.00	0	0
Total For 1BG4A2							0.00	0	0
1BG4E On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0
Total 1BG4B SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For 1BG4B							0.00	0	0
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0
Total 1BG4C SPOT							0.00	0	0
Total For 1BG4C							0.00	0	0
1BG4E On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0
Total 1BG4D SPOT							0.00	0	0
Total For 1BG4D							0.00	0	0
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0
Total 1BG4E SPOT							0.00	0	0
Total For 1BG4E							0.00	0	0
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total 1BG4F SPOT							0.00	0	0
Total For 1BG4F							0.00	0	0
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA02 SPOT							0.00	0	0
Total For AA02							0.00	0	0
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA03 SPOT							0.00	0	0
Total For AA03							0.00	0	0
AA376 On 23/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA376U SPOT							0.00	0	0
Total For AA376U							0.00	0	0
AA377 On 09/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA377U SPOT							0.00	0	0
Total For AA377U							0.00	0	0
AA378 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA378U SPOT							0.00	0	0
Total For AA378U							0.00	0	0
AA379 On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA379U 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 AA379U							0.00	0	0
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB05 SPOT							0.00	0	0
Total For AB05							0.00	0	0
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000		417,700,000,000.00	4,177,000	3,514,000	
Total AB06 SPOT						417,700,000,000.00	4,177,000	3,514,000	
Total For AB06						417,700,000,000.00	4,177,000	3,514,000	
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000		1,200,000,000,000.00	12,000,000	6,129,000	
Total AB07 SPOT						1,200,000,000,000.00	12,000,000	6,129,000	
Total For AB07						1,200,000,000,000.00	12,000,000	6,129,000	
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	
AB299 On 17/05/2011 Spot Bond			100.00000	100.00000		0.00	0	0	
Total AB299U SPOT						0.00	0	0	
Total For AB299U						0.00	0	0	
AB300 On 17/10/2011 Spot Bond			100.00000	100.00000		0.00	0	0	
Total AB300U SPOT						0.00	0	0	
Total For AB300U						0.00	0	0	
AB301 On 15/07/2011 Spot Bond			100.00000	100.00000		0.00	0	0	
Total AB301U SPOT						0.00	0	0	
Total For AB301U						0.00	0	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABCL1							0.00	0	0
ABCL3 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL3 SPOT							0.00	0	0
Total For ABCL3							0.00	0	0
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI1 SPOT							0.00	0	0
Total For ABCPI1							0.00	0	0
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	300,000
Total ABCPI2 SPOT							0.00	0	300,000
Total For ABCPI2							0.00	0	300,000
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	400,000
Total ABCPI3 SPOT							40,000,000,000.00	400,000	400,000
Total For ABCPI3							40,000,000,000.00	400,000	400,000
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			378,000,000,000.00	3,780,000	1,070,000
Total ABFN05 SPOT							378,000,000,000.00	3,780,000	1,070,000
Total For ABFN05							378,000,000,000.00	3,780,000	1,070,000
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN06 SPOT							0.00	0	0
Total For ABFN06							0.00	0	0
ABFNC On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN07 SPOT							0.00	0	0
Total For ABFN07							0.00	0	0
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN08 SPOT							0.00	0	0
Total For ABFN08							0.00	0	0
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN09 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABFN09							0.00	0	0
ABIC0 On 26/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABIC03 SPOT							0.00	0	0
Total For ABIC03							0.00	0	0
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			23,400,000,000,000.00	234,000,000	19,500,000
Total ABL10A SPOT							23,400,000,000,000.00	234,000,000	19,500,000
Total For ABL10A							23,400,000,000,000.00	234,000,000	19,500,000
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
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			16,700,000,000.00	167,000	229,000
Total ABL8A SPOT							16,700,000,000.00	167,000	229,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABL8A							16,700,000,000.00	167,000	229,000
ABL8E On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL8B SPOT							0.00	0	0
Total For ABL8B							0.00	0	0
ABL9 On 19/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL9 SPOT							0.00	0	0
Total For ABL9							0.00	0	0
ABLCC On 14/08/2011 Spot Bond			100.00000	100.00000			0.00	0	400,000
Total ABLC02 SPOT							0.00	0	400,000
Total For ABLC02							0.00	0	400,000
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI01 SPOT							0.00	0	0
Total For ABLI01							0.00	0	0
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	100,000
Total ABLI02 SPOT							0.00	0	100,000
Total For ABLI02							0.00	0	100,000
ABLI0 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABLS1 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS1 SPOT							0.00	0	0
Total For ABLS1							0.00	0	0
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS2A SPOT							0.00	0	0
Total For ABLS2A							0.00	0	0
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS2B SPOT							0.00	0	0
Total For ABLS2B							0.00	0	0
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			0.00	0	0
Total ABLS3 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABLS3							0.00	0	0
ABN01 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN01 SPOT							0.00	0	0
Total For ABN01							0.00	0	0
ABN03 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN03 SPOT							0.00	0	0
Total For ABN03							0.00	0	0
ABN04 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN04 SPOT							0.00	0	0
Total For ABN04							0.00	0	0
ABN05 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN05 SPOT							0.00	0	0
Total For ABN05							0.00	0	0
ABN06 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN06 SPOT							0.00	0	0
Total For ABN06							0.00	0	0
ABN07 On 13/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN07 SPOT							0.00	0	0
Total For ABN07							0.00	0	0
ABN09 On 27/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN09 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			1,622,400,000,000.00	16,224,000	586,000
Total ABS10 SPOT							1,622,400,000,000.00	16,224,000	586,000
Total For ABS10							1,622,400,000,000.00	16,224,000	586,000
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			1,042,700,000,000.00	10,427,000	728,000
Total ABS5 SPOT							1,042,700,000,000.00	10,427,000	728,000
Total For ABS5							1,042,700,000,000.00	10,427,000	728,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			0.00	0	14,800,000
Total ABS6 SPOT							0.00	0	14,800,000
Total For ABS6							0.00	0	14,800,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS9							0.00	0	0
ABS1 On 11/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS1 SPOT							0.00	0	0
Total For ABSI1							0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABSI2 SPOT							0.00	0	0
Total For ABSI2							0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABSI3 SPOT							0.00	0	0
Total For ABSI3							0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABSI4 SPOT							0.00	0	0
Total For ABSI4							0.00	0	0
ACCF01 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCF01 SPOT							0.00	0	0
Total For ACCF01							0.00	0	0
ACCP26 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCP26 SPOT							0.00	0	0
Total For ACCP26							0.00	0	0
ACCP27 On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCP27 SPOT							0.00	0	0
Total For ACCP27							0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL027							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 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL031 SPOT							0.00	0	0
Total For ACL031							0.00	0	0
ACL03 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL032 SPOT							0.00	0	0
Total For ACL032							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL033 SPOT							0.00	0	0
Total For ACL033							0.00	0	0
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL034 SPOT							0.00	0	0
Total For ACL034							0.00	0	0
ACL03 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL035 SPOT							0.00	0	0
Total For ACL035							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL036 SPOT							0.00	0	0
Total For ACL036							0.00	0	0
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL037 SPOT							0.00	0	0
Total For ACL037							0.00	0	0
ACL03 On 16/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL038 SPOT							0.00	0	0
Total For ACL038							0.00	0	0
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL039 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL053 SPOT							0.00	0	0
Total For ACL053							0.00	0	0
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL054 SPOT							0.00	0	0
Total For ACL054							0.00	0	0
ACL06 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL066 SPOT							0.00	0	0
Total For ACL066							0.00	0	0
ACL06 On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL068 SPOT							0.00	0	0
Total For ACL068							0.00	0	0
ACL07 On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL070 SPOT							0.00	0	0
Total For ACL070							0.00	0	0
ACL07 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL071 SPOT							0.00	0	0
Total For ACL071							0.00	0	0
ACL07 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL072 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL072							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL073 SPOT							0.00	0	0
Total For ACL073							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL074 SPOT							0.00	0	0
Total For ACL074							0.00	0	0
ACL07 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL075 SPOT							0.00	0	0
Total For ACL075							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL076 SPOT							0.00	0	0
Total For ACL076							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL077 SPOT							0.00	0	0
Total For ACL077							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL078 SPOT							0.00	0	0
Total For ACL078							0.00	0	0
ACL07 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL079 SPOT							0.00	0	0
Total For ACL079							0.00	0	0
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL080 SPOT							0.00	0	0
Total For ACL080							0.00	0	0
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL081 SPOT							0.00	0	0
Total For ACL081							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL082 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL082							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL083 SPOT							0.00	0	0
Total For ACL083							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL084 SPOT							0.00	0	0
Total For ACL084							0.00	0	0
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL085 SPOT							0.00	0	0
Total For ACL085							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL086 SPOT							0.00	0	0
Total For ACL086							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL087 SPOT							0.00	0	0
Total For ACL087							0.00	0	0
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL088 SPOT							0.00	0	0
Total For ACL088							0.00	0	0
ACL08 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL089 SPOT							0.00	0	0
Total For ACL089							0.00	0	0
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL090 SPOT							0.00	0	0
Total For ACL090							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL091 SPOT							0.00	0	0
Total For ACL091							0.00	0	0
ACL09 On 26/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL092 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL092							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL093 SPOT							0.00	0	0
Total For ACL093							0.00	0	0
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL094 SPOT							0.00	0	0
Total For ACL094							0.00	0	0
ACL09 On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL095 SPOT							0.00	0	0
Total For ACL095							0.00	0	0
ACL09 On 20/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL096 SPOT							0.00	0	0
Total For ACL096							0.00	0	0
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL097 SPOT							0.00	0	0
Total For ACL097							0.00	0	0
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL098 SPOT							0.00	0	0
Total For ACL098							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL099 SPOT							0.00	0	0
Total For ACL099							0.00	0	0
ACL10 On 20/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL100 SPOT							0.00	0	0
Total For ACL100							0.00	0	0
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL101 SPOT							0.00	0	0
Total For ACL101							0.00	0	0
ACL10 On 12/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL102 SPOT							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL112							0.00	0	0
ACL11 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL113 SPOT							0.00	0	0
Total For ACL113							0.00	0	0
ACL11 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL114 SPOT							0.00	0	0
Total For ACL114							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL115 SPOT							0.00	0	0
Total For ACL115							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL116 SPOT							0.00	0	0
Total For ACL116							0.00	0	0
ACL11 On 29/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL118 SPOT							0.00	0	0
Total For ACL118							0.00	0	0
ACL11 On 10/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL119 SPOT							0.00	0	0
Total For ACL119							0.00	0	0
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			405,700,000,000.00	4,057,000	549,000
Total AIR01 SPOT							405,700,000,000.00	4,057,000	549,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AIR01							405,700,000,000.00	4,057,000	549,000
AIR01l 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
AIR02l On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02U SPOT							0.00	0	0
Total For AIR02U							0.00	0	0
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			2,356,300,000,000.00	23,563,000	969,000
Total AIR03 SPOT							2,356,300,000,000.00	23,563,000	969,000
Total For AIR03							2,356,300,000,000.00	23,563,000	969,000
AIR03l On 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR03U SPOT							0.00	0	0
Total For AIR03U							0.00	0	0
AIR04l 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	100,000
Total AIRL01 SPOT							0.00	0	100,000
Total For AIRL01							0.00	0	100,000
AIRL0 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	100,000
Total AIRL02 SPOT							0.00	0	100,000
Total For AIRL02							0.00	0	100,000
AS111 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AS1110 SPOT							0.00	0	0
Total For AS1110							0.00	0	0
BAW1 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	22,000
Total BAW1 SPOT							0.00	0	22,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW1							0.00	0	22,000
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW2 SPOT							0.00	0	0
Total For BAW2							0.00	0	0
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW3 SPOT							0.00	0	0
Total For BAW3							0.00	0	0
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	400,000
Total BAW4 SPOT						120,000,000,000.00		1,200,000	400,000
Total For BAW4						120,000,000,000.00		1,200,000	400,000
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW5 SPOT							0.00	0	0
Total For BAW5							0.00	0	0
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW6 SPOT							0.00	0	0
Total For BAW6							0.00	0	0
BAW7 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW7 SPOT							0.00	0	0
Total For BAW7							0.00	0	0
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW8 SPOT							0.00	0	0
Total For BAW8							0.00	0	0
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW9 SPOT							0.00	0	0
Total For BAW9							0.00	0	0
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 18/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP46U SPOT							0.00	0	0
Total For BCP46U							0.00	0	0
BCP47 On 14/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP47U SPOT							0.00	0	0
Total For BCP47U							0.00	0	0
BCP4€ On 22/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP48U SPOT							0.00	0	0
Total For BCP48U							0.00	0	0
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			2,000,000,000,000.00	20,000,000	10,000,000
Total BD310A SPOT							2,000,000,000,000.00	20,000,000	10,000,000
Total For BD310A							2,000,000,000,000.00	20,000,000	10,000,000
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310B SPOT							0.00	0	0
Total For BD310B							0.00	0	0
BD310 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310C SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BD310C							0.00	0	0
BD311 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311A SPOT							0.00	0	0
Total For BD311A							0.00	0	0
BD311 On 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311B SPOT							0.00	0	0
Total For BD311B							0.00	0	0
BD311 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311C SPOT							0.00	0	0
Total For BD311C							0.00	0	0
BD311 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311D SPOT							0.00	0	0
Total For BD311D							0.00	0	0
BD311 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311E SPOT							0.00	0	0
Total For BD311E							0.00	0	0
BEER01 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BEER01 SPOT							0.00	0	0
Total For BEER01							0.00	0	0
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000		423,300,000,000.00		4,233,000	755,000
Total BID01 SPOT						423,300,000,000.00		4,233,000	755,000
Total For BID01						423,300,000,000.00		4,233,000	755,000
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BID02 SPOT							0.00	0	0
Total For BID02							0.00	0	0
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BID03 SPOT							0.00	0	0
Total For BID03							0.00	0	0
BIDC1 On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC12 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 BIDC12							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
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A4 SPOT							0.00	0	0
Total For BLG1A4							0.00	0	0
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A5 SPOT							0.00	0	0
Total For BLG1A5							0.00	0	0
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT							0.00	0	0
Total For BLG1A6							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1B SPOT							0.00	0	0
Total For BLG1B							0.00	0	0
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1C SPOT							0.00	0	0
Total For BLG1C							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1D SPOT							0.00	0	0
Total For BLG1D							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1E SPOT							0.00	0	0
Total For BLG1E							0.00	0	0
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1F SPOT							0.00	0	0
Total For BLG1F							0.00	0	0
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2A2 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BLG2A2							0.00	0	0
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	76,000
Total BLG2A3 SPOT							0.00	0	76,000
Total For BLG2A3							0.00	0	76,000
BLG2E On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2B SPOT							0.00	0	0
Total For BLG2B							0.00	0	0
BLG2C On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2C SPOT							0.00	0	0
Total For BLG2C							0.00	0	0
BLG2I On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2D SPOT							0.00	0	0
Total For BLG2D							0.00	0	0
BLG2E On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2E SPOT							0.00	0	0
Total For BLG2E							0.00	0	0
BLG2F On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2F SPOT							0.00	0	0
Total For BLG2F							0.00	0	0
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3A1 SPOT							0.00	0	0
Total For BLG3A1							0.00	0	0
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3A2 SPOT							0.00	0	0
Total For BLG3A2							0.00	0	0
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			3,240,000,000,000.00	32,400,000	8,100,000
Total BLG3A3 SPOT							3,240,000,000,000.00	32,400,000	8,100,000
Total For BLG3A3							3,240,000,000,000.00	32,400,000	8,100,000
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3B SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BLG3B							0.00	0	0
BLG3C On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3C SPOT							0.00	0	0
Total For BLG3C							0.00	0	0
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3D SPOT							0.00	0	0
Total For BLG3D							0.00	0	0
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3E SPOT							0.00	0	0
Total For BLG3E							0.00	0	0
BLG3F On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3F SPOT							0.00	0	0
Total For BLG3F							0.00	0	0
BMWF On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWF01 SPOT							0.00	0	0
Total For BMWF01							0.00	0	0
BMWF On 15/06/2012 Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	700,000
Total BMWF02 SPOT						120,000,000,000.00		1,200,000	700,000
Total For BMWF02						120,000,000,000.00		1,200,000	700,000
BMWF On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWF03 SPOT							0.00	0	0
Total For BMWF03							0.00	0	0
BSR03 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR03 SPOT							0.00	0	0
Total For BSR03							0.00	0	0
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR04 SPOT							0.00	0	0
Total For BSR04							0.00	0	0
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL03 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL03							0.00	0	0
CBL04 On 18/05/2012 Spot Bond			100.00000	100.00000			2,220,000,000,000.00	22,200,000	7,400,000
Total CBL04 SPOT							2,220,000,000,000.00	22,200,000	7,400,000
Total For CBL04							2,220,000,000,000.00	22,200,000	7,400,000
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			613,300,000,000.00	6,133,000	347,000
Total CBL06 SPOT							613,300,000,000.00	6,133,000	347,000
Total For CBL06							613,300,000,000.00	6,133,000	347,000
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL08 SPOT							0.00	0	0
Total For CBL08							0.00	0	0
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL09 SPOT							0.00	0	0
Total For CBL09							0.00	0	0
CBL10 On 06/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL10 SPOT							0.00	0	0
Total For CBL10							0.00	0	0
CBL11 On 06/05/2016 Spot Bond			100.00000	100.00000			8,700,000,000.00	87,000	228,000
Total CBL11 SPOT							8,700,000,000.00	87,000	228,000
Total For CBL11							8,700,000,000.00	87,000	228,000
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			17,000,000,000,000.00	170,000,000	34,135,000
Total CCT03 SPOT							17,000,000,000,000.00	170,000,000	34,135,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CCT03							17,000,000,000,000.00	170,000,000	34,135,000
CGR5 On 23/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0
Total CGR5 SPOT							0.00	0	0
Total For CGR5							0.00	0	0
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR6 SPOT							0.00	0	0
Total For CGR6							0.00	0	0
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN100 SPOT							0.00	0	0
Total For CLN100							0.00	0	0
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN101 SPOT							0.00	0	0
Total For CLN101							0.00	0	0
CLN10 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN103 SPOT							0.00	0	0
Total For CLN103							0.00	0	0
CLN10 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN104 SPOT							0.00	0	0
Total For CLN104							0.00	0	0
CLN10 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	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 CLN110 SPOT							0.00	0	0
Total For CLN110							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN111 SPOT							0.00	0	0
Total For CLN111							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN112 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN112							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN113 SPOT							0.00	0	0
Total For CLN113							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN114 SPOT							0.00	0	0
Total For CLN114							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN115 SPOT							0.00	0	0
Total For CLN115							0.00	0	0
CLN11 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN116 SPOT							0.00	0	0
Total For CLN116							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN117 SPOT							0.00	0	0
Total For CLN117							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN118 SPOT							0.00	0	0
Total For CLN118							0.00	0	0
CLN11 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN119 SPOT							0.00	0	0
Total For CLN119							0.00	0	0
CLN12 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN120 SPOT							0.00	0	0
Total For CLN120							0.00	0	0
CLN12 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN133							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN134 SPOT							0.00	0	0
Total For CLN134							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN135 SPOT							0.00	0	0
Total For CLN135							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN136 SPOT							0.00	0	0
Total For CLN136							0.00	0	0
CLN13 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN138 SPOT							0.00	0	0
Total For CLN138							0.00	0	0
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN139 SPOT							0.00	0	0
Total For CLN139							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN140 SPOT							0.00	0	0
Total For CLN140							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN141 SPOT							0.00	0	0
Total For CLN141							0.00	0	0
CLN14 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN142 SPOT							0.00	0	0
Total For CLN142							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN143 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN145							0.00	0	0
CLN14 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN148 SPOT							0.00	0	0
Total For CLN148							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN149 SPOT							0.00	0	0
Total For CLN149							0.00	0	0
CLN15 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN151 SPOT							0.00	0	0
Total For CLN151							0.00	0	0
CLN15 On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN152 SPOT							0.00	0	0
Total For CLN152							0.00	0	0
CLN15 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN153 SPOT							0.00	0	0
Total For CLN153							0.00	0	0
CLN15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN154 SPOT							0.00	0	0
Total For CLN154							0.00	0	0
CLN15 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN155 SPOT							0.00	0	0
Total For CLN155							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN156 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN158							0.00	0	0
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN159 SPOT							0.00	0	0
Total For CLN159							0.00	0	0
CLN16 On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN160 SPOT							0.00	0	0
Total For CLN160							0.00	0	0
CLN16 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN161 SPOT							0.00	0	0
Total For CLN161							0.00	0	0
CLN16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN162 SPOT							0.00	0	0
Total For CLN162							0.00	0	0
CLN16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN163 SPOT							0.00	0	0
Total For CLN163							0.00	0	0
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 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN173 SPOT							0.00	0	0
Total For CLN173							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN174 SPOT							0.00	0	0
Total For CLN174							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN175 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN175							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN176 SPOT							0.00	0	0
Total For CLN176							0.00	0	0
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN177 SPOT							0.00	0	0
Total For CLN177							0.00	0	0
CLN17 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN178 SPOT							0.00	0	0
Total For CLN178							0.00	0	0
CLN17 On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN179 SPOT							0.00	0	0
Total For CLN179							0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN47							0.00	0	0
CLN48 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN48 SPOT							0.00	0	0
Total For CLN48							0.00	0	0
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN49 SPOT							0.00	0	0
Total For CLN49							0.00	0	0
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN50 SPOT							0.00	0	0
Total For CLN50							0.00	0	0
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN51 SPOT							0.00	0	0
Total For CLN51							0.00	0	0
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN52 SPOT							0.00	0	0
Total For CLN52							0.00	0	0
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN54 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN58							0.00	0	0
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN59 SPOT							0.00	0	0
Total For CLN59							0.00	0	0
CLN60 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN60 SPOT							0.00	0	0
Total For CLN60							0.00	0	0
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN61 SPOT							0.00	0	0
Total For CLN61							0.00	0	0
CLN67 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN67 SPOT							0.00	0	0
Total For CLN67							0.00	0	0
CLN69 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN69 SPOT							0.00	0	0
Total For CLN69							0.00	0	0
CLN70 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN70 SPOT							0.00	0	0
Total For CLN70							0.00	0	0
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN71 SPOT							0.00	0	0
Total For CLN71							0.00	0	0
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN72 SPOT							0.00	0	0
Total For CLN72							0.00	0	0
CLN74 On 20/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN74 SPOT							0.00	0	0
Total For CLN74							0.00	0	0
CLN76 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN76 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN76							0.00	0	0
CLN77 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN77 SPOT							0.00	0	0
Total For CLN77							0.00	0	0
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN78 SPOT							0.00	0	0
Total For CLN78							0.00	0	0
CLN79 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN79 SPOT							0.00	0	0
Total For CLN79							0.00	0	0
CLN80 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN80 SPOT							0.00	0	0
Total For CLN80							0.00	0	0
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN81 SPOT							0.00	0	0
Total For CLN81							0.00	0	0
CLN83 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN83 SPOT							0.00	0	0
Total For CLN83							0.00	0	0
CLN85 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN85 SPOT							0.00	0	0
Total For CLN85							0.00	0	0
CLN87 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN87 SPOT							0.00	0	0
Total For CLN87							0.00	0	0
CLN88 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN88 SPOT							0.00	0	0
Total For CLN88							0.00	0	0
CLN89 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN89 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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 CLNFC 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 CLNF01							0.00	0	0
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF02 SPOT							0.00	0	0
Total For CLNF02							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			32,800,000,000.00	328,000	589,000
Total COJ04 SPOT							32,800,000,000.00	328,000	589,000
Total For COJ04							32,800,000,000.00	328,000	589,000
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	0
Total COJ06 SPOT							0.00	0	0
Total For COJ06							0.00	0	0
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	38,750,000
Total COJ07 SPOT							0.00	0	38,750,000
Total For COJ07							0.00	0	38,750,000
COJ07 On 26/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ07C SPOT							0.00	0	0
Total For COJ07C							0.00	0	0
COJ08 On 26/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ08C SPOT							0.00	0	0
Total For COJ08C							0.00	0	0
COJ09 On 17/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ09C 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 COJ09C							0.00	0	0
DC03 On 26/05/2011 Spot Bond			100.00000	100.00000			380,000,000,000.00	3,800,000	1,900,000
Total DC03 SPOT							380,000,000,000.00	3,800,000	1,900,000
Total For DC03							380,000,000,000.00	3,800,000	1,900,000
DENG On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	300,000
Total DENG14 SPOT							0.00	0	300,000
Total For DENG14							0.00	0	300,000
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			1,400,000,000,000.00	14,000,000	8,000,000
Total DV21 SPOT							1,400,000,000,000.00	14,000,000	8,000,000
Total For DV21							1,400,000,000,000.00	14,000,000	8,000,000
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			83,846,700,000,000.00	838,467,000	71,160,000
Total DV22 SPOT							83,846,700,000,000.00	838,467,000	71,160,000
Total For DV22							83,846,700,000,000.00	838,467,000	71,160,000
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			60,157,200,000,000.00	601,572,000	683,719,000
Total DV23 SPOT							60,157,200,000,000.00	601,572,000	683,719,000
Total For DV23							60,157,200,000,000.00	601,572,000	683,719,000
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DVF12 SPOT							0.00	0	0
Total For DVF12							0.00	0	0
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			115,200,000,000,000.00	1,152,000,000	23,000,000
Total E170 SPOT							115,200,000,000,000.00	1,152,000,000	23,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For E170							115,200,000,000,000.00	1,152,000,000	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	20,180,000
Total EMM02 SPOT							0.00	0	20,180,000
Total For EMM02							0.00	0	20,180,000
EQ105 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ105L SPOT							0.00	0	0
Total For EQ105L							0.00	0	0
EQ127 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ127U SPOT							0.00	0	0
Total For EQ127U							0.00	0	0
EQ141 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ141L SPOT							0.00	0	0
Total For EQ141L							0.00	0	0
EQ142 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ142L SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EQ142L							0.00	0	0
EQ145 On 16/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ145U SPOT							0.00	0	0
Total For EQ145U							0.00	0	0
EQ147 On 09/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ147U SPOT							0.00	0	0
Total For EQ147U							0.00	0	0
EQ148 On 14/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ148L SPOT							0.00	0	0
Total For EQ148L							0.00	0	0
EQ149 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ149U SPOT							0.00	0	0
Total For EQ149U							0.00	0	0
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			0.00	0	200,000
Total EQS01 SPOT							0.00	0	200,000
Total For EQS01							0.00	0	200,000
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			20,000,000,000.00	200,000	100,000
Total EQS04 SPOT							20,000,000,000.00	200,000	100,000
Total For EQS04							20,000,000,000.00	200,000	100,000
ERS37 On 17/11/2011 Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	400,000
Total ERS3A3 SPOT							120,000,000,000.00	1,200,000	400,000
Total For ERS3A3							120,000,000,000.00	1,200,000	400,000
ERS37 On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A7 SPOT							0.00	0	0
Total For ERS3A7							0.00	0	0
ERS38 On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A8 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 ERS3A8							0.00	0	0
ERS3/ On 17/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A9 SPOT							0.00	0	0
Total For ERS3A9							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 17/11/2025 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 17/11/2025 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 17/11/2025 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			68,800,000,000,000.00	688,000,000	249,000,000
Total ES15 SPOT							68,800,000,000,000.00	688,000,000	249,000,000
Total For ES15							68,800,000,000,000.00	688,000,000	249,000,000
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			3,961,395,750,000.00	428,259,000	264,211,000
Total ES18 SPOT							3,961,395,750,000.00	428,259,000	264,211,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES18							3,961,395,750,000.00	428,259,000	264,211,000
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			3,260,010,000,000.00	326,001,000	524,531,000
Total ES23 SPOT							3,260,010,000,000.00	326,001,000	524,531,000
Total For ES23							3,260,010,000,000.00	326,001,000	524,531,000
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			2,223,740,150,000.00	283,279,000	160,220,000
Total ES26 SPOT							2,223,740,150,000.00	283,279,000	160,220,000
Total For ES26							2,223,740,150,000.00	283,279,000	160,220,000
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			2,422,826,610,000.00	323,043,548	231,407,548
Total ES33 SPOT							2,422,826,610,000.00	323,043,548	231,407,548
Total For ES33							2,422,826,610,000.00	323,043,548	231,407,548
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			120,000,000,000.00	1,200,000	400,000
Total FR2A3C SPOT							120,000,000,000.00	1,200,000	400,000
Total For FR2A3C							120,000,000,000.00	1,200,000	400,000
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
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2D3D SPOT							0.00	0	0
Total For FR2D3D							0.00	0	0
FRB03 On 15/09/2014 Spot Bond			100.00000	100.00000			410,600,000,000.00	4,106,000	249,000
Total FRB03 SPOT							410,600,000,000.00	4,106,000	249,000
Total For FRB03							410,600,000,000.00	4,106,000	249,000
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	24,000
Total FRB05 SPOT							0.00	0	24,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB05							0.00	0	24,000
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
Total For FRBI03							0.00	0	0
FRBI04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI04 SPOT							0.00	0	0
Total For FRBI04							0.00	0	0
FRBI07 On 07/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI07 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 FRBI07							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	100,000
Total FRBI22 SPOT							0.00	0	100,000
Total For FRBI22							0.00	0	100,000
FRBI2: On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	100,000
Total FRBI23 SPOT							0.00	0	100,000
Total For FRBI23							0.00	0	100,000
FRBI2: On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI28 SPOT							0.00	0	0
Total For FRBI28							0.00	0	0
FRBI3: On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI33 SPOT							0.00	0	0
Total For FRBI33							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN04 SPOT							0.00	0	0
Total For FRBN04							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN06 SPOT							0.00	0	0
Total For FRBN06							0.00	0	0
FRBN(On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN07 SPOT							0.00	0	0
Total For FRBN07							0.00	0	0
FRBZC On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ01 SPOT							0.00	0	0
Total For FRBZ01							0.00	0	0
FRBZC On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ02 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRBZ02							0.00	0	0
FRBZC On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ03 SPOT							0.00	0	0
Total For FRBZ03							0.00	0	0
FRC01 On 08/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC01 SPOT							0.00	0	0
Total For FRC01							0.00	0	0
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC04 SPOT							0.00	0	0
Total For FRC04							0.00	0	0
FRC08 On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC08 SPOT							0.00	0	0
Total For FRC08							0.00	0	0
FRC10 On 26/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC10 SPOT							0.00	0	0
Total For FRC10							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
FRC16 On 09/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC16 SPOT							0.00	0	0
Total For FRC16							0.00	0	0
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC17 SPOT							0.00	0	0
Total For FRC17							0.00	0	0
FRC29 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC29 SPOT							0.00	0	0
Total For FRC29							0.00	0	0
FRC36 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC36 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC36							0.00	0	0
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC37 SPOT							0.00	0	0
Total For FRC37							0.00	0	0
FRC40 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC40 SPOT							0.00	0	0
Total For FRC40							0.00	0	0
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC41 SPOT							0.00	0	0
Total For FRC41							0.00	0	0
FRC43 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC43 SPOT							0.00	0	0
Total For FRC43							0.00	0	0
FRC44 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC44 SPOT							0.00	0	0
Total For FRC44							0.00	0	0
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC47 SPOT							0.00	0	0
Total For FRC47							0.00	0	0
FRC48 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC48 SPOT							0.00	0	0
Total For FRC48							0.00	0	0
FRC51 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC51 SPOT							0.00	0	0
Total For FRC51							0.00	0	0
FRC52 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC52 SPOT							0.00	0	0
Total For FRC52							0.00	0	0
FRC53 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC53 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC53							0.00	0	0
FRC54 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC54 SPOT							0.00	0	0
Total For FRC54							0.00	0	0
FRC55 On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC55 SPOT							0.00	0	0
Total For FRC55							0.00	0	0
FRC56 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC56 SPOT							0.00	0	0
Total For FRC56							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A1 SPOT							0.00	0	0
Total For FRE2A1							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A2 SPOT							0.00	0	0
Total For FRE2A2							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B1 SPOT							0.00	0	0
Total For FRE2B1							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B2 SPOT							0.00	0	0
Total For FRE2B2							0.00	0	0
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2C SPOT							0.00	0	0
Total For FRE2C							0.00	0	0
FRE2I On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2D SPOT							0.00	0	0
Total For FRE2D							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	900,000
Total FRE2E SPOT							180,000,000,000.00	1,800,000	900,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRE2E							180,000,000,000.00	1,800,000	900,000
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
FRE2G On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2G SPOT							0.00	0	0
Total For FRE2G							0.00	0	0
FREE/ On 19/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FREEA1 SPOT							0.00	0	0
Total For FREEA1							0.00	0	0
FREEE On 19/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FREEB1 SPOT							0.00	0	0
Total For FREEB1							0.00	0	0
FREEC On 19/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FREEC1 SPOT							0.00	0	0
Total For FREEC1							0.00	0	0
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRI15 SPOT							0.00	0	0
Total For FRI15							0.00	0	0
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			604,000,000,000.00	6,040,000	1,510,000
Total FRJ13 SPOT							604,000,000,000.00	6,040,000	1,510,000
Total For FRJ13							604,000,000,000.00	6,040,000	1,510,000
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
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS36 SPOT							0.00	0	0
Total For FRS36							0.00	0	0
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS37 SPOT							0.00	0	0
Total For FRS37							0.00	0	0
FRS39 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS39 SPOT							0.00	0	0
Total For FRS39							0.00	0	0
FRS40 On 01/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS40 SPOT							0.00	0	0
Total For FRS40							0.00	0	0
FRS42 On 01/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS42 SPOT							0.00	0	0
Total For FRS42							0.00	0	0
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS43 SPOT							0.00	0	0
Total For FRS43							0.00	0	0
FRS44 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS44 SPOT							0.00	0	0
Total For FRS44							0.00	0	0
FRS45 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS45 SPOT							0.00	0	0
Total For FRS45							0.00	0	0
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS46 SPOT							0.00	0	0
Total For FRS46							0.00	0	0
FRS47 On 07/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS47 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			607,300,000,000.00	6,073,000	197,000
Total FRX14 SPOT							607,300,000,000.00	6,073,000	197,000
Total For FRX14							607,300,000,000.00	6,073,000	197,000
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			35,400,000,000.00	354,000	1,222,000
Total FRX15 SPOT							35,400,000,000.00	354,000	1,222,000
Total For FRX15							35,400,000,000.00	354,000	1,222,000
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX18 SPOT							0.00	0	0
Total For FRX18							0.00	0	0
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX24 SPOT							0.00	0	0
Total For FRX24							0.00	0	0
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX31 SPOT							0.00	0	0
Total For FRX31							0.00	0	0
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRX45 SPOT							0.00	0	0
Total For FRX45							0.00	0	0
GFC2 On 27/02/2012 Spot Bond			100.00000	100.00000			90,000,000,000.00	900,000	900,000
Total GFC2 SPOT							90,000,000,000.00	900,000	900,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GFC2							90,000,000,000.00	900,000	900,000
GPT0€ On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT08 SPOT							0.00	0	0
Total For GPT08							0.00	0	0
GPT1/ On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1A2 SPOT							0.00	0	0
Total For GPT1A2							0.00	0	0
GPT1E On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1B2 SPOT							0.00	0	0
Total For GPT1B2							0.00	0	0
GPT1C On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1C2 SPOT							0.00	0	0
Total For GPT1C2							0.00	0	0
GPT1I On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1D2 SPOT							0.00	0	0
Total For GPT1D2							0.00	0	0
GPT2/ On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT2A1 SPOT							0.00	0	0
Total For GPT2A1							0.00	0	0
GPT2E On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT2B1 SPOT							0.00	0	0
Total For GPT2B1							0.00	0	0
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT2C1 SPOT							0.00	0	0
Total For GPT2C1							0.00	0	0
GR1A/ On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GR1A2A SPOT							0.00	0	0
Total For GR1A2A							0.00	0	0
GRA2/ On 19/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA278 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 GRA278							0.00	0	0
GRA27 On 01/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA279 SPOT							0.00	0	0
Total For GRA279							0.00	0	0
GRA28 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA280 SPOT							0.00	0	0
Total For GRA280							0.00	0	0
GRA28 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA281 SPOT							0.00	0	0
Total For GRA281							0.00	0	0
GRA28 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA282 SPOT							0.00	0	0
Total For GRA282							0.00	0	0
GRA28 On 15/08/2011 Spot Bond			100.00000	100.00000		40,935,000,000,000.00		409,350,000	373,350,000
Total GRA283 SPOT						40,935,000,000,000.00		409,350,000	373,350,000
Total For GRA283						40,935,000,000,000.00		409,350,000	373,350,000
GRB83 On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRB83 SPOT							0.00	0	0
Total For GRB83							0.00	0	0
GRD154 On 18/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD154 SPOT							0.00	0	0
Total For GRD154							0.00	0	0
GRD155 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD155 SPOT							0.00	0	0
Total For GRD155							0.00	0	0
GRD156 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD156 SPOT							0.00	0	0
Total For GRD156							0.00	0	0
GRD157 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD157 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 GRD157							0.00	0	0
GRDB On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDB1 SPOT							0.00	0	0
Total For GRDB1							0.00	0	0
GRDC On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDC1 SPOT							0.00	0	0
Total For GRDC1							0.00	0	0
GRN1 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1A1 SPOT							0.00	0	0
Total For GRN1A1							0.00	0	0
GRN1 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
GRN1 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1C SPOT							0.00	0	0
Total For GRN1C							0.00	0	0
GRN1 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1D SPOT							0.00	0	0
Total For GRN1D							0.00	0	0
GRT0 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT01 SPOT							0.00	0	0
Total For GRT01							0.00	0	0
GRT0 On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT02 SPOT							0.00	0	0
Total For GRT02							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT							0.00	0	0
Total For HMS1B2							0.00	0	0
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1B3							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B5 SPOT							0.00	0	0
Total For HMS1B5							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B6 SPOT							0.00	0	0
Total For HMS1B6							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT							0.00	0	0
Total For HMS1B7							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B8 SPOT							0.00	0	0
Total For HMS1B8							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B9 SPOT							0.00	0	0
Total For HMS1B9							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT							0.00	0	0
Total For HMS1C2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C3 SPOT							0.00	0	0
Total For HMS1C3							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C4 SPOT							0.00	0	0
Total For HMS1C4							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C5 SPOT							0.00	0	0
Total For HMS1C5							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1D2							0.00	0	0
HMS1I On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D3 SPOT							0.00	0	0
Total For HMS1D3							0.00	0	0
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D4 SPOT							0.00	0	0
Total For HMS1D4							0.00	0	0
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1D5 SPOT							0.00	0	0
Total For HMS1D5							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT							0.00	0	0
Total For HMS1E2							0.00	0	0
HMS1I On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E3 SPOT							0.00	0	0
Total For HMS1E3							0.00	0	0
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E4 SPOT							0.00	0	0
Total For HMS1E4							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT							0.00	0	0
Total For HMS1F2							0.00	0	0
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT							0.00	0	0
Total For HMS1G2							0.00	0	0
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			668,200,000,000.00	6,682,000	6,880,000
Total HWAY20 SPOT							668,200,000,000.00	6,682,000	6,880,000
Total For HWAY20							668,200,000,000.00	6,682,000	6,880,000
HWAY On 07/12/2023 Spot Bond			100.00000	100.00000			19,600,000,000,000.00	196,000,000	98,000,000
Total HWAY23 SPOT							19,600,000,000,000.00	196,000,000	98,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY23							19,600,000,000.00	196,000,000	98,000,000
HWAY On 07/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY24 SPOT							0.00	0	0
Total For HWAY24							0.00	0	0
HWAY On 31/07/2034 Spot Bond			100.00000	100.00000			2,612,500,000.00	26,125,000	12,383,000
Total HWAY34 SPOT							2,612,500,000.00	26,125,000	12,383,000
Total For HWAY34							2,612,500,000.00	26,125,000	12,383,000
HWAY On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY35 SPOT							0.00	0	0
Total For HWAY35							0.00	0	0
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL01 SPOT							0.00	0	0
Total For IBL01							0.00	0	0
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL03 SPOT							0.00	0	0
Total For IBL03							0.00	0	0
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL05 SPOT							0.00	0	0
Total For IBL05							0.00	0	0
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL06 SPOT							0.00	0	0
Total For IBL06							0.00	0	0
IBL07 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL07 SPOT							0.00	0	0
Total For IBL07							0.00	0	0
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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			800,000,000.00	8,000,000	14,000,000
Total IBL11 SPOT							800,000,000.00	8,000,000	14,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL11							800,000,000,000.00	8,000,000	14,000,000
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			20,000,000,000.00	200,000	100,000
Total IBL14 SPOT							20,000,000,000.00	200,000	100,000
Total For IBL14							20,000,000,000.00	200,000	100,000
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL15 SPOT							0.00	0	0
Total For IBL15							0.00	0	0
IBL18 On 10/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL18 SPOT							0.00	0	0
Total For IBL18							0.00	0	0
IBL19 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL19 SPOT							0.00	0	0
Total For IBL19							0.00	0	0
IBL20 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL20 SPOT							0.00	0	0
Total For IBL20							0.00	0	0
IBL21 On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL21 SPOT							0.00	0	0
Total For IBL21							0.00	0	0
IBL22 On 15/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL22 SPOT							0.00	0	0
Total For IBL22							0.00	0	0
IBL23 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL23 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 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			612,700,000,000.00	6,127,000	127,000
Total IC02 SPOT							612,700,000,000.00	6,127,000	127,000
Total For IC02							612,700,000,000.00	6,127,000	127,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IKH2A2							0.00	0	0
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2A3 SPOT							0.00	0	0
Total For IKH2A3							0.00	0	0
IKH2B On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2B SPOT							0.00	0	0
Total For IKH2B							0.00	0	0
IKH2C On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2C SPOT							0.00	0	0
Total For IKH2C							0.00	0	0
IKH2D On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IKH2D SPOT							0.00	0	0
Total For IKH2D							0.00	0	0
IN03 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN03 SPOT							0.00	0	0
Total For IN03							0.00	0	0
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN04 SPOT							0.00	0	0
Total For IN04							0.00	0	0
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN07 SPOT							0.00	0	0
Total For IN07							0.00	0	0
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN09 SPOT							0.00	0	0
Total For IN09							0.00	0	0
IND120 On 17/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND120 SPOT							0.00	0	0
Total For IND120							0.00	0	0
IND121 On 24/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND121 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 IND121							0.00	0	0
IND12: On 31/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND122 SPOT							0.00	0	0
Total For IND122							0.00	0	0
IND12: On 07/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND123 SPOT							0.00	0	0
Total For IND123							0.00	0	0
IND12: On 14/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND124 SPOT							0.00	0	0
Total For IND124							0.00	0	0
IND12: On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND125 SPOT							0.00	0	0
Total For IND125							0.00	0	0
IND12: On 28/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND126 SPOT							0.00	0	0
Total For IND126							0.00	0	0
IND12: On 05/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND127 SPOT							0.00	0	0
Total For IND127							0.00	0	0
IND12: On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND128 SPOT							0.00	0	0
Total For IND128							0.00	0	0
IND12: On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND129 SPOT							0.00	0	0
Total For IND129							0.00	0	0
IND13: On 26/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND130 SPOT							0.00	0	0
Total For IND130							0.00	0	0
IND13: On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND131 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IND131							0.00	0	0
IND13: On 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 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 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
ING10 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING100 SPOT							0.00	0	0
Total For ING100							0.00	0	0
ING10 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING101 SPOT							0.00	0	0
Total For ING101							0.00	0	0
ING10: On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING102 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING102							0.00	0	0
ING11: On 16/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING112 SPOT							0.00	0	0
Total For ING112							0.00	0	0
ING11: On 25/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING113 SPOT							0.00	0	0
Total For ING113							0.00	0	0
ING11: On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING114 SPOT							0.00	0	0
Total For ING114							0.00	0	0
ING11: On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING115 SPOT							0.00	0	0
Total For ING115							0.00	0	0
ING11: On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING116 SPOT							0.00	0	0
Total For ING116							0.00	0	0
ING11: On 29/06/2011 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
Total ING117 SPOT							0.00	0	1,000,000
Total For ING117							0.00	0	1,000,000
ING11: On 15/08/2011 Spot Bond			100.00000	100.00000			35,000,000,000,000.00	350,000,000	350,000,000
Total ING119 SPOT							35,000,000,000,000.00	350,000,000	350,000,000
Total For ING119							35,000,000,000,000.00	350,000,000	350,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING31							0.00	0	0
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING32 SPOT							0.00	0	0
Total For ING32							0.00	0	0
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING33 SPOT							0.00	0	0
Total For ING33							0.00	0	0
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING34 SPOT							0.00	0	0
Total For ING34							0.00	0	0
ING36 On 26/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING36 SPOT							0.00	0	0
Total For ING36							0.00	0	0
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING46 SPOT							0.00	0	0
Total For ING46							0.00	0	0
ING53 On 14/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING53 SPOT							0.00	0	0
Total For ING53							0.00	0	0
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
INJ01 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ01 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 INJ01							0.00	0	0
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ02 SPOT							0.00	0	0
Total For INJ02							0.00	0	0
IP250U On 31/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP250U SPOT							0.00	0	0
Total For IP250U							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			6,600,000,000.00	66,000	177,000
Total IPL4 SPOT							6,600,000,000.00	66,000	177,000
Total For IPL4							6,600,000,000.00	66,000	177,000
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IPL5 SPOT							0.00	0	0
Total For IPL5							0.00	0	0
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			24,029,500,000,000.00	240,295,000	61,017,000
Total IPL6 SPOT							24,029,500,000,000.00	240,295,000	61,017,000
Total For IPL6							24,029,500,000,000.00	240,295,000	61,017,000
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			20,900,000,000.00	209,000	409,000
Total IV01 SPOT							20,900,000,000.00	209,000	409,000
Total For IV01							20,900,000,000.00	209,000	409,000
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			40,000,000,000.00	400,000	100,000
Total IV015 SPOT							40,000,000,000.00	400,000	100,000
Total For IV015							40,000,000,000.00	400,000	100,000
IV03 On 31/03/2012 Spot Bond			100.00000	100.00000			7,600,000,000.00	76,000	38,000
Total IV03 SPOT							7,600,000,000.00	76,000	38,000
Total For IV03							7,600,000,000.00	76,000	38,000
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV04 SPOT							0.00	0	0
Total For IV04							0.00	0	0
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			90,300,000,000.00	903,000	300,000
Total IV07 SPOT							90,300,000,000.00	903,000	300,000
Total For IV07							90,300,000,000.00	903,000	300,000
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV08 SPOT							0.00	0	0
Total For IV08							0.00	0	0
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV09 SPOT							0.00	0	0
Total For IV09							0.00	0	0
IVA120 On 19/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA120 SPOT							0.00	0	0
Total For IVA120							0.00	0	0
IVA121 On 26/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA121 SPOT							0.00	0	0
Total For IVA121							0.00	0	0
IVA122 On 02/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA122 SPOT							0.00	0	0
Total For IVA122							0.00	0	0
IVA123 On 09/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA123 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 IVA123							0.00	0	0
IVA123 On 23/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA125 SPOT							0.00	0	0
Total For IVA125							0.00	0	0
IVA125 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA126 SPOT							0.00	0	0
Total For IVA126							0.00	0	0
IVA126 On 14/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA128 SPOT							0.00	0	0
Total For IVA128							0.00	0	0
IVA128 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA129 SPOT							0.00	0	0
Total For IVA129							0.00	0	0
IVA129 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA130 SPOT							0.00	0	0
Total For IVA130							0.00	0	0
IVA130 On 04/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA131 SPOT							0.00	0	0
Total For IVA131							0.00	0	0
IVA131 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
IVA132 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
IVA132 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
IVA133 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
IVA134 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 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
IVA142 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA142 SPOT							0.00	0	0
Total For IVA142							0.00	0	0
IVA143 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA143 SPOT							0.00	0	0
Total For IVA143							0.00	0	0
IVA145 On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA145 SPOT							0.00	0	0
Total For IVA145							0.00	0	0
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC001 SPOT							0.00	0	0
Total For IVC001							0.00	0	0
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC002 SPOT							0.00	0	0
Total For IVC002							0.00	0	0
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF01U SPOT							0.00	0	0
Total For KCF01U							0.00	0	0
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF02U SPOT							0.00	0	0
Total For KCF02U							0.00	0	0
KSB004 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB004 SPOT							0.00	0	0
Total For KSB004							0.00	0	0
KSB000 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KSB005 SPOT							0.00	0	0
Total For KSB005							0.00	0	0
KSB00 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB006 SPOT							0.00	0	0
Total For KSB006							0.00	0	0
KSP00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP003 SPOT							0.00	0	0
Total For KSP003							0.00	0	0
KSP00 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP004 SPOT							0.00	0	0
Total For KSP004							0.00	0	0
KSP00 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSP005 SPOT							0.00	0	0
Total For KSP005							0.00	0	0
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total KW01 SPOT							0.00	0	0
Total For KW01							0.00	0	0
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total LBK01 SPOT							0.00	0	0
Total For LBK01							0.00	0	0
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total LEO01 SPOT							0.00	0	0
Total For LEO01							0.00	0	0
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total LGL1 SPOT							0.00	0	0
Total For LGL1							0.00	0	0
LUX44 On 24/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total LUX44 SPOT							0.00	0	0
Total For LUX44							0.00	0	0
MAQ01 On 09/11/2011 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 MAQ002 SPOT							0.00	0	0
Total For MAQ002							0.00	0	0
MAQ01 On 19/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ003 SPOT							0.00	0	0
Total For MAQ003							0.00	0	0
MAQ01 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ004 SPOT							0.00	0	0
Total For MAQ004							0.00	0	0
MBF01 On 16/04/2012 Spot Bond			7.09500	7.09500			8,514,000,000.00	1,200,000	400,000
Total MBF017 SPOT							8,514,000,000.00	1,200,000	400,000
Total For MBF017							8,514,000,000.00	1,200,000	400,000
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	300,000
Total MBF023 SPOT							0.00	0	300,000
Total For MBF023							0.00	0	300,000
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			20,600,000,000,000.00	206,000,000	66,000,000
Total MET01 SPOT							20,600,000,000,000.00	206,000,000	66,000,000
Total For MET01							20,600,000,000,000.00	206,000,000	66,000,000
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			3,200,000,000,000.00	32,000,000	0
Total MGL01 SPOT							3,200,000,000,000.00	32,000,000	0
Total For MGL01							3,200,000,000,000.00	32,000,000	0
MTN0 On 13/07/2014 Spot Bond			100.00000	100.00000			71,000,000,000.00	710,000	7,208,000
Total MTN02 SPOT							71,000,000,000.00	710,000	7,208,000
Total For MTN02							71,000,000,000.00	710,000	7,208,000
MTN0 On 13/07/2015 Spot Bond			100.00000	100.00000			11,600,000,000,000.00	116,000,000	29,000,000
Total MTN03 SPOT							11,600,000,000,000.00	116,000,000	29,000,000
Total For MTN03							11,600,000,000,000.00	116,000,000	29,000,000
MTN0 On 13/07/2017 Spot Bond			100.00000	100.00000			826,300,000,000.00	8,263,000	12,631,000
Total MTN04 SPOT							826,300,000,000.00	8,263,000	12,631,000
Total For MTN04							826,300,000,000.00	8,263,000	12,631,000
MTN0 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MTN05 SPOT							0.00	0	100,000
Total For MTN05							0.00	0	100,000
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
MTNF On 06/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTNF01 SPOT							0.00	0	0
Total For MTNF01							0.00	0	0
NBK1C On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK10B SPOT							0.00	0	0
Total For NBK10B							0.00	0	0
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000
Total NBK1B SPOT							20,000,000,000.00	200,000	100,000
Total For NBK1B							20,000,000,000.00	200,000	100,000
NBK2/ On 15/09/2015 Spot Bond			100.00000	100.00000			40,700,000,000.00	407,000	9,845,000
Total NBK2A SPOT							40,700,000,000.00	407,000	9,845,000
Total For NBK2A							40,700,000,000.00	407,000	9,845,000
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	100,000
Total NBK2B SPOT							0.00	0	100,000
Total For NBK2B							0.00	0	100,000
NBK3/ On 09/09/2019 Spot Bond			100.00000	100.00000			1,119,600,000,000.00	11,196,000	348,000
Total NBK3A SPOT							1,119,600,000,000.00	11,196,000	348,000
Total For NBK3A							1,119,600,000,000.00	11,196,000	348,000
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK4 SPOT							0.00	0	0
Total For NBK4							0.00	0	0
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK5B SPOT							0.00	0	0
Total For NBK5B							0.00	0	0
NBK6/ On 19/04/2015 Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK6A SPOT							900,000,000,000.00	9,000,000	0
Total For NBK6A							900,000,000,000.00	9,000,000	0
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK6B SPOT							0.00	0	0
Total For NBK6B							0.00	0	0
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK7B SPOT							0.00	0	0
Total For NBK7B							0.00	0	0
NBK8F On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8A SPOT							0.00	0	0
Total For NBK8A							0.00	0	0
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8B SPOT							0.00	0	0
Total For NBK8B							0.00	0	0
NBK9F On 23/03/2016 Spot Bond			100.00000	100.00000			1,661,800,000,000.00	16,618,000	10,328,000
Total NBK9A SPOT							1,661,800,000,000.00	16,618,000	10,328,000
Total For NBK9A							1,661,800,000,000.00	16,618,000	10,328,000
NBK9E On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK9B SPOT							0.00	0	0
Total For NBK9B							0.00	0	0
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK11 SPOT							0.00	0	0
Total For NBK11							0.00	0	0
NBRN On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBRN1 SPOT							0.00	0	0
Total For NBRN1							0.00	0	0
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN17 SPOT							0.00	0	0
Total For NCLN17							0.00	0	0
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN19 SPOT							0.00	0	0
Total For NCLN19							0.00	0	0
NCLN: On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN23 SPOT							0.00	0	0
Total For NCLN23							0.00	0	0
NCLN: On 21/08/2011 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000
Total NCLN24 SPOT							200,000,000,000.00	2,000,000	1,000,000
Total For NCLN24							200,000,000,000.00	2,000,000	1,000,000
NCLN: On 06/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN30 SPOT							0.00	0	0
Total For NCLN30							0.00	0	0
NCLN: On 06/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN31 SPOT							0.00	0	0
Total For NCLN31							0.00	0	0
NCLN: On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN42 SPOT							0.00	0	0
Total For NCLN42							0.00	0	0
NCLN: On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN43 SPOT							0.00	0	0
Total For NCLN43							0.00	0	0
NCLN: On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN44 SPOT							0.00	0	0
Total For NCLN44							0.00	0	0
NCLN: On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN45 SPOT							0.00	0	0
Total For NCLN45							0.00	0	0
NCLN: On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN46 SPOT							0.00	0	0
Total For NCLN46							0.00	0	0
NCLN: On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN48 SPOT							0.00	0	0
Total For NCLN48							0.00	0	0
NCLN On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN49 SPOT							0.00	0	0
Total For NCLN49							0.00	0	0
NCLN On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN50 SPOT							0.00	0	0
Total For NCLN50							0.00	0	0
NCLN On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN51 SPOT							0.00	0	0
Total For NCLN51							0.00	0	0
NCLN On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN52 SPOT							0.00	0	0
Total For NCLN52							0.00	0	0
NCLN On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN53 SPOT							0.00	0	0
Total For NCLN53							0.00	0	0
NCLN On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN54 SPOT							0.00	0	0
Total For NCLN54							0.00	0	0
NCLN On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN55 SPOT							0.00	0	0
Total For NCLN55							0.00	0	0
NCLN On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN56 SPOT							0.00	0	0
Total For NCLN56							0.00	0	0
NCLN On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN58 SPOT							0.00	0	0
Total For NCLN58							0.00	0	0
NCLN On 07/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN60 SPOT							0.00	0	0
Total For NCLN60							0.00	0	0
NCLN6 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
NCLN6 On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN62 SPOT							0.00	0	0
Total For NCLN62							0.00	0	0
NCLN6 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
NCLN6 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
NCLN6 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
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	700,000
Total NED11 SPOT							0.00	0	700,000
Total For NED11							0.00	0	700,000
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12A SPOT							0.00	0	0
Total For NED12A							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12B SPOT							0.00	0	0
Total For NED12B							0.00	0	0
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	32,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NED6 SPOT							3,200,000,000.00	32,000	32,000
Total For NED6							3,200,000,000.00	32,000	32,000
NED7 On 08/02/2012 Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	16,000
Total NED7 SPOT							1,600,000,000.00	16,000	16,000
Total For NED7							1,600,000,000.00	16,000	16,000
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			606,300,000,000.00	6,063,000	566,000
Total NED8 SPOT							606,300,000,000.00	6,063,000	566,000
Total For NED8							606,300,000,000.00	6,063,000	566,000
NED9 On 06/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED9 SPOT							0.00	0	0
Total For NED9							0.00	0	0
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total NEDH1A SPOT							0.00	0	0
Total For NEDH1A							0.00	0	0
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total NEDH1B SPOT							0.00	0	0
Total For NEDH1B							0.00	0	0
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET31 SPOT							0.00	0	0
Total For NET31							0.00	0	0
NET39 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET39 SPOT							0.00	0	0
Total For NET39							0.00	0	0
NILB1 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NILB10 SPOT							0.00	0	0
Total For NILB10							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NILB9 SPOT							0.00	0	0
Total For NILB9							0.00	0	0
NMP2/ On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NMP20N SPOT							0.00	0	0
Total For NMP20N							0.00	0	0
NQ1A/ On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1A10 SPOT							0.00	0	0
Total For NQ1A10							0.00	0	0
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
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
NQF1/ On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A2 SPOT							0.00	0	0
Total For NQF1A2							0.00	0	0
NQF1/ On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A3 SPOT							0.00	0	0
Total For NQF1A3							0.00	0	0
NQF1/ On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A6 SPOT							0.00	0	0
Total For NQF1A6							0.00	0	0
NQF1/ On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A7 SPOT							0.00	0	0
Total For NQF1A7							0.00	0	0
NQF1/ On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQF1A9 SPOT							0.00	0	0
Total For NQF1A9							0.00	0	0
NQF1E On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B2 SPOT							0.00	0	0
Total For NQF1B2							0.00	0	0
NQF1E On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B6 SPOT							0.00	0	0
Total For NQF1B6							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 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C2 SPOT							0.00	0	0
Total For NQF1C2							0.00	0	0
NQF1C On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C6 SPOT							0.00	0	0
Total For NQF1C6							0.00	0	0
NQF1C On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C7 SPOT							0.00	0	0
Total For NQF1C7							0.00	0	0
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C9 SPOT							0.00	0	0
Total For NQF1C9							0.00	0	0
NQF1E On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D2 SPOT							0.00	0	0
Total For NQF1D2							0.00	0	0
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQF1D4 SPOT							0.00	0	0
Total For NQF1D4							0.00	0	0
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D5 SPOT							0.00	0	0
Total For NQF1D5							0.00	0	0
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	100,000
Total NRA013 SPOT							0.00	0	100,000
Total For NRA013							0.00	0	100,000
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000
Total NRA014 SPOT						2,000,000,000,000.00		20,000,000	10,000,000
Total For NRA014						2,000,000,000,000.00		20,000,000	10,000,000
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000		5,800,000,000,000.00		58,000,000	17,000,000
Total NRA018 SPOT						5,800,000,000,000.00		58,000,000	17,000,000
Total For NRA018						5,800,000,000,000.00		58,000,000	17,000,000
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA01U SPOT							0.00	0	0
Total For NRA01U							0.00	0	0
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000		1,806,700,000,000.00		18,067,000	9,123,000
Total NRA022 SPOT						1,806,700,000,000.00		18,067,000	9,123,000
Total For NRA022						1,806,700,000,000.00		18,067,000	9,123,000
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000		40,800,000,000,000.00		408,000,000	68,000,000
Total NRA023 SPOT						40,800,000,000,000.00		408,000,000	68,000,000
Total For NRA023						40,800,000,000,000.00		408,000,000	68,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA028 SPOT							0.00	0	0
Total For NRA028							0.00	0	0
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC08 SPOT							0.00	0	0
Total For NTC08							0.00	0	0
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
OCT1I 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
OCT1I 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
OCT1I 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			235,800,000,000.00	2,358,000	11,962,000
Total OML01 SPOT							235,800,000,000.00	2,358,000	11,962,000
Total For OML01							235,800,000,000.00	2,358,000	11,962,000
OMN0 On 28/11/2011 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 OMN01 SPOT							0.00	0	0
Total For OMN01							0.00	0	0
OTC1A On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTC1AU SPOT							0.00	0	0
Total For OTC1AU							0.00	0	0
OTCA On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA03 SPOT							0.00	0	0
Total For OTCA03							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA05 SPOT							0.00	0	0
Total For OTCA05							0.00	0	0
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA06 SPOT							0.00	0	0
Total For OTCA06							0.00	0	0
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA07 SPOT							0.00	0	0
Total For OTCA07							0.00	0	0
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA08 SPOT							0.00	0	0
Total For OTCA08							0.00	0	0
OTCA On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA10 SPOT							0.00	0	0
Total For OTCA10							0.00	0	0
OTCB On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCB1U SPOT							0.00	0	0
Total For OTCB1U							0.00	0	0
PBET 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PC2A4 SPOT							0.00	0	0
Total For PC2A4							0.00	0	0
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2A4R SPOT							0.00	0	0
Total For PC2A4R							0.00	0	0
PC2B4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2B4 SPOT							0.00	0	0
Total For PC2B4							0.00	0	0
PC2C4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2C4 SPOT							0.00	0	0
Total For PC2C4							0.00	0	0
PC2D4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2D4 SPOT							0.00	0	0
Total For PC2D4							0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PCF03 SPOT							0.00	0	0
Total For PCF03							0.00	0	0
PNP01 On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP01 SPOT							0.00	0	0
Total For PNP01							0.00	0	0
PR2A2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A2B SPOT							0.00	0	0
Total For PR2A2B							0.00	0	0
PR2A2 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A2C SPOT							0.00	0	0
Total For PR2A2C							0.00	0	0
PR2A3 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A3B SPOT							0.00	0	0
Total For PR2A3B							0.00	0	0
PR2A4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PR2A4D SPOT							0.00	0	0
Total For PR2A4D							0.00	0	0
PR2A ⁵ On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A5C SPOT							0.00	0	0
Total For PR2A5C							0.00	0	0
PR2A ⁶ On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A6C SPOT							0.00	0	0
Total For PR2A6C							0.00	0	0
PR2A ⁶ On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2A9D SPOT							0.00	0	0
Total For PR2A9D							0.00	0	0
PR2A ⁹ 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
PR2B ¹ 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
PR2B ² 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
PR2B ⁴ 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
PR2B ⁵ 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
PR2C ¹ On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1B SPOT							0.00	0	0
Total For PR2C1B							0.00	0	0
PR2C ² 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 PR2C4D SPOT							0.00	0	0
Total For PR2C4D							0.00	0	0
PR2D ¹ On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1B SPOT							0.00	0	0
Total For PR2D1B							0.00	0	0
PR2D ² 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 ¹ 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 ¹ On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1A3 SPOT							0.00	0	0
Total For PRP1A3							0.00	0	0
PRP1 ^E On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1B3 SPOT							0.00	0	0
Total For PRP1B3							0.00	0	0
PRP1 ^C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1C3 SPOT							0.00	0	0
Total For PRP1C3							0.00	0	0
PRP2 ¹ On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP2A2 SPOT							0.00	0	0
Total For PRP2A2							0.00	0	0
PSG0 ¹ 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			5.77500	5.78500			57,967,526,925.00	10,037,667	25,037,667
Total R155 SPOT							57,967,526,925.00	10,037,667	25,037,667
Total For R155							57,967,526,925.00	10,037,667	25,037,667
R155P On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total R155P SPOT							0.00	0	0
Total For R155P							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.72000	7.72000			210,001,625,099,680.00	27,202,283,044	12,489,557,000
Total R157 SPOT							210,001,625,099,680.00	27,202,283,044	12,489,557,000
Total For R157							210,001,625,099,680.00	27,202,283,044	12,489,557,000
R158P On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R158P SPOT							0.00	0	0
Total For R158P							0.00	0	0
R159P On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R159P SPOT							0.00	0	0
Total For R159P							0.00	0	0
R179 On 01/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R179 SPOT							0.00	0	0
Total For R179							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.69500	8.67000			127,251,933,650,000.00	14,635,070,000	8,702,190,998
Total R186 SPOT							127,251,933,650,000.00	14,635,070,000	8,702,190,998
Total For R186							127,251,933,650,000.00	14,635,070,000	8,702,190,998
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			1.26000	1.26000			1,861,020,000,000.00	1,477,000,000	2,465,000,000
Total R189 SPOT							1,861,020,000,000.00	1,477,000,000	2,465,000,000
Total For R189							1,861,020,000,000.00	1,477,000,000	2,465,000,000
R197 On 07/12/2023 Spot Bond			2.54000	2.54000			2,486,660,000,000.00	979,000,000	215,395,000
Total R197 SPOT							2,486,660,000,000.00	979,000,000	215,395,000
Total For R197							2,486,660,000,000.00	979,000,000	215,395,000
R201 On 21/12/2014 Spot Bond			7.31000	7.31500			57,535,599,170,000.00	7,870,807,000	3,508,848,000
Total R201 SPOT							57,535,599,170,000.00	7,870,807,000	3,508,848,000
Total For R201							57,535,599,170,000.00	7,870,807,000	3,508,848,000
R202 On 07/12/2033 Spot Bond			2.56000	2.56000			3,923,712,000,000.00	1,532,700,000	555,683,000
Total R202 SPOT							3,923,712,000,000.00	1,532,700,000	555,683,000
Total For R202							3,923,712,000,000.00	1,532,700,000	555,683,000
R203 On 15/09/2017 Spot Bond			8.27000	8.27500			87,050,549,280,000.00	10,526,064,000	4,247,542,000
Total R203 SPOT							87,050,549,280,000.00	10,526,064,000	4,247,542,000
Total For R203							87,050,549,280,000.00	10,526,064,000	4,247,542,000
R204 On 21/12/2018 Spot Bond			8.38500	8.38500			95,305,953,005,250.00	11,366,243,650	4,961,665,000
Total R204 SPOT							95,305,953,005,250.00	11,366,243,650	4,961,665,000
Total For R204							95,305,953,005,250.00	11,366,243,650	4,961,665,000
R205 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R205 SPOT							0.00	0	0
Total For R205							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.07000	7.07500			104,799,946,230,000.00	14,823,189,000	4,391,171,000
Total R206 SPOT							104,799,946,230,000.00	14,823,189,000	4,391,171,000
Total For R206							104,799,946,230,000.00	14,823,189,000	4,391,171,000
R207 On 15/01/2020 Spot Bond			8.47000	8.47000			72,661,246,812,000.00	8,578,659,600	4,758,464,800
Total R207 SPOT							72,661,246,812,000.00	8,578,659,600	4,758,464,800
Total For R207							72,661,246,812,000.00	8,578,659,600	4,758,464,800
R208 On 31/03/2021 Spot Bond			8.50000	8.49500			86,801,422,000,000.00	10,211,932,000	6,496,523,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 SPOT							86,801,422,000,000.00	10,211,932,000	6,496,523,000
Total For R208							86,801,422,000,000.00	10,211,932,000	6,496,523,000
R209 On 31/03/2036 Spot Bond			8.93500	8.90000		135,533,192,260,000.00	15,168,796,000	9,606,579,000	
Total R209 SPOT						135,533,192,260,000.00	15,168,796,000	9,606,579,000	
Total For R209						135,533,192,260,000.00	15,168,796,000	9,606,579,000	
R210 On 31/03/2028 Spot Bond			2.59000	2.59000		2,665,705,700,000.00	1,029,230,000	664,940,000	
Total R210 SPOT						2,665,705,700,000.00	1,029,230,000	664,940,000	
Total For R210						2,665,705,700,000.00	1,029,230,000	664,940,000	
R211 On 31/01/2017 Spot Bond			1.95000	1.95000		2,133,300,000,000.00	1,094,000,000	838,000,000	
Total R211 SPOT						2,133,300,000,000.00	1,094,000,000	838,000,000	
Total For R211						2,133,300,000,000.00	1,094,000,000	838,000,000	
R212 On 31/01/2022 Spot Bond			2.56000	2.56000		1,597,184,000,000.00	623,900,000	438,000,000	
Total R212 SPOT						1,597,184,000,000.00	623,900,000	438,000,000	
Total For R212						1,597,184,000,000.00	623,900,000	438,000,000	
R213 On 28/02/2031 Spot Bond			8.93500	8.90000		30,303,061,435,000.00	3,391,501,000	969,601,000	
Total R213 SPOT						30,303,061,435,000.00	3,391,501,000	969,601,000	
Total For R213						30,303,061,435,000.00	3,391,501,000	969,601,000	
R214 On 28/02/2041 Spot Bond			6.50000	6.50000		12,688,000,000,000.00	1,952,000,000	1,460,320,000	
Total R214 SPOT						12,688,000,000,000.00	1,952,000,000	1,460,320,000	
Total For R214						12,688,000,000,000.00	1,952,000,000	1,460,320,000	
R220C On 15/09/2011 Spot Bond			100.00000	100.00000		0.00	0	0	
Total R220C SPOT						0.00	0	0	
Total For R220C						0.00	0	0	
R221C On 15/03/2012 Spot Bond			100.00000	100.00000		0.00	0	0	
Total R221C SPOT						0.00	0	0	
Total For R221C						0.00	0	0	
R222C On 15/09/2012 Spot Bond			100.00000	100.00000		0.00	0	0	
Total R222C SPOT						0.00	0	0	
Total For R222C						0.00	0	0	
R223C On 15/03/2013 Spot Bond			100.00000	100.00000		0.00	0	0	

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
R319C On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total R319C SPOT							0.00	0	0
Total For R319C							0.00	0	0
R320C On 21/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total R320C SPOT							0.00	0	0
Total For R320C							0.00	0	0
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R321C SPOT							0.00	0	0
Total For R321C							0.00	0	0
R322C On 21/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R322C SPOT							0.00	0	0
Total For R322C							0.00	0	0
R323C On 21/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R323C SPOT							0.00	0	0
Total For R323C							0.00	0	0
R324C On 21/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R324C SPOT							0.00	0	0
Total For R324C							0.00	0	0
R325C On 21/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R325C SPOT							0.00	0	0
Total For R325C							0.00	0	0
R326C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R326C SPOT							0.00	0	0
Total For R326C							0.00	0	0
R327C On 21/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R327C SPOT							0.00	0	0
Total For R327C							0.00	0	0
R328C On 21/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R328C SPOT							0.00	0	0
Total For R328C							0.00	0	0
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R329C SPOT							0.00	0	0
Total For R329C							0.00	0	0
R330C On 21/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R330C SPOT							0.00	0	0
Total For R330C							0.00	0	0
R331C On 21/06/2017 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 R331C SPOT							0.00	0	0
Total For R331C							0.00	0	0
R332C On 21/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total R332C SPOT							0.00	0	0
Total For R332C							0.00	0	0
R333C On 21/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total R333C SPOT							0.00	0	0
Total For R333C							0.00	0	0
R334C On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total R334C SPOT							0.00	0	0
Total For R334C							0.00	0	0
R335C On 21/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total R335C SPOT							0.00	0	0
Total For R335C							0.00	0	0
R336C On 21/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total R336C SPOT							0.00	0	0
Total For R336C							0.00	0	0
R337C On 21/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R337C SPOT							0.00	0	0
Total For R337C							0.00	0	0
R338C On 21/12/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total R338C SPOT							0.00	0	0
Total For R338C							0.00	0	0
R339C On 21/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total R339C SPOT							0.00	0	0
Total For R339C							0.00	0	0
R340C On 21/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total R340C SPOT							0.00	0	0
Total For R340C							0.00	0	0
R341C On 21/06/2022 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 R341C SPOT							0.00	0	0
Total For R341C							0.00	0	0
R342C On 21/12/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total R342C SPOT							0.00	0	0
Total For R342C							0.00	0	0
R343C On 21/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total R343C SPOT							0.00	0	0
Total For R343C							0.00	0	0
R344C On 21/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total R344C SPOT							0.00	0	0
Total For R344C							0.00	0	0
R345C On 21/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total R345C SPOT							0.00	0	0
Total For R345C							0.00	0	0
R346C On 21/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total R346C SPOT							0.00	0	0
Total For R346C							0.00	0	0
R347C On 21/06/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R347C SPOT							0.00	0	0
Total For R347C							0.00	0	0
R348C On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total R348C SPOT							0.00	0	0
Total For R348C							0.00	0	0
R349C On 21/06/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R349C SPOT							0.00	0	0
Total For R349C							0.00	0	0
R350C On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R350C SPOT							0.00	0	0
Total For R350C							0.00	0	0
R351C On 21/06/2027 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 R351C SPOT							0.00	0	0
Total For R351C							0.00	0	0
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R352C SPOT							0.00	0	0
Total For R352C							0.00	0	0
RCSB1 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB01 SPOT							0.00	0	0
Total For RCSB01							0.00	0	0
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			0.00	0	0
Total RCSC05 SPOT							0.00	0	0
Total For RCSC05							0.00	0	0
RES03 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total RES03 SPOT							0.00	0	0
Total For RES03							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,000,000,000,000.00	10,000,000		0
Total SBK12 SPOT						1,000,000,000,000.00	10,000,000		0
Total For SBK12						1,000,000,000,000.00	10,000,000		0
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	100,000
Total SBK13 SPOT							0.00	0	100,000
Total For SBK13							0.00	0	100,000
SBK5 On 17/11/2011 Spot Bond			100.00000	100.00000		801,900,000,000.00	8,019,000		4,019,000
Total SBK5 SPOT						801,900,000,000.00	8,019,000		4,019,000
Total For SBK5						801,900,000,000.00	8,019,000		4,019,000
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000		3,307,000,000,000.00	33,070,000		13,316,000
Total SBK7 SPOT						3,307,000,000,000.00	33,070,000		13,316,000
Total For SBK7						3,307,000,000,000.00	33,070,000		13,316,000
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000		10,007,600,000,000.00	100,076,000		24,244,000
Total SBK8 SPOT						10,007,600,000,000.00	100,076,000		24,244,000
Total For SBK8						10,007,600,000,000.00	100,076,000		24,244,000
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000		620,800,000,000.00	6,208,000		22,723,000
Total SBK9 SPOT						620,800,000,000.00	6,208,000		22,723,000
Total For SBK9						620,800,000,000.00	6,208,000		22,723,000
SBK11 On 10/04/2014 Spot Bond			5.75000	5.75000			0.00	0	300,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBKI11 SPOT							0.00	0	300,000
Total For SBKI11							0.00	0	300,000
SBN1E 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
SBN2C 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
SBN2E 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
SBN3E On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN32 SPOT							0.00	0	0
Total For SBN32							0.00	0	0
SBN3E 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	5,500,000
Total SBN34 SPOT							0.00	0	5,500,000
Total For SBN34							0.00	0	5,500,000
SBN3E 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
SBN3E On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN36 SPOT							0.00	0	0
Total For SBN36							0.00	0	0
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN42 SPOT							0.00	0	0
Total For SBN42							0.00	0	0
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN45 SPOT							0.00	0	0
Total For SBN45							0.00	0	0
SBN47 On 21/07/2011 Spot Bond			2.50000	2.50000			0.00	0	0
Total SBN47 SPOT							0.00	0	0
Total For SBN47							0.00	0	0
SBN48 On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN48 SPOT							0.00	0	0
Total For SBN48							0.00	0	0
SBR02 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR002 SPOT							0.00	0	0
Total For SBR002							0.00	0	0
SBR03 On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR003 SPOT							0.00	0	0
Total For SBR003							0.00	0	0
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	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
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS3 SPOT							100,000,000,000.00	1,000,000	1,000,000
Total For SBS3							100,000,000,000.00	1,000,000	1,000,000
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS4 SPOT							0.00	0	0
Total For SBS4							0.00	0	0
SBS5 On 07/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS5 SPOT							0.00	0	0
Total For SBS5							0.00	0	0
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS7 SPOT							0.00	0	0
Total For SBS7							0.00	0	0
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			51,100,000,000.00	511,000	932,000
Total SBS9 SPOT							51,100,000,000.00	511,000	932,000
Total For SBS9							51,100,000,000.00	511,000	932,000
SBS10 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS10 SPOT							0.00	0	0
Total For SBS10							0.00	0	0
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	400,000
Total SBS11 SPOT							40,000,000,000.00	400,000	400,000
Total For SBS11							40,000,000,000.00	400,000	400,000
SBS12 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS12 SPOT							0.00	0	0
Total For SBS12							0.00	0	0
SCM107 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM107 SPOT							0.00	0	0
Total For SCM107							0.00	0	0
SCM215 On 17/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM215 SPOT							0.00	0	0
Total For SCM215							0.00	0	0
SCM215 On 07/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SCM217 SPOT							0.00	0	0
Total For SCM217							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
SJS01 On 25/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SJS01 SPOT							0.00	0	0
Total For SJS01							0.00	0	0
SJS02 On 09/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SJS02 SPOT							0.00	0	0
Total For SJS02							0.00	0	0
SJS03 On 30/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SJS03 SPOT							0.00	0	0
Total For SJS03							0.00	0	0
SJS04 On 30/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SJS04 SPOT							0.00	0	0
Total For SJS04							0.00	0	0
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SLI1 SPOT							0.00	0	0
Total For SLI1							0.00	0	0
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000
Total SLI2 SPOT							1,000,000,000,000.00	10,000,000	5,000,000
Total For SLI2							1,000,000,000,000.00	10,000,000	5,000,000
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			48,000,000,000.00	480,000	480,000
Total SMF1 SPOT							48,000,000,000.00	480,000	480,000
Total For SMF1							48,000,000,000.00	480,000	480,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SMF3 SPOT							0.00	0	0
Total For SMF3							0.00	0	0
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	7,000,000
Total SNT01 SPOT							1,200,000,000,000.00	12,000,000	7,000,000
Total For SNT01							1,200,000,000,000.00	12,000,000	7,000,000
SYN8C On 17/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN804 SPOT							0.00	0	0
Total For SYN804							0.00	0	0
SYN8C On 17/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN805 SPOT							0.00	0	0
Total For SYN805							0.00	0	0
SYN8C On 18/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN806 SPOT							0.00	0	0
Total For SYN806							0.00	0	0
SYN8C On 19/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN807 SPOT							0.00	0	0
Total For SYN807							0.00	0	0
SYN8C On 23/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN808 SPOT							0.00	0	0
Total For SYN808							0.00	0	0
SYN8C On 24/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN809 SPOT							0.00	0	0
Total For SYN809							0.00	0	0
SYN81 On 25/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN811 SPOT							0.00	0	0
Total For SYN811							0.00	0	0
SYN81 On 10/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN812 SPOT							0.00	0	0
Total For SYN812							0.00	0	0
SYN81 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SYN814 SPOT							0.00	0	0
Total For SYN814							0.00	0	0
SYN81 On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN815 SPOT							0.00	0	0
Total For SYN815							0.00	0	0
SYN81 On 04/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN816 SPOT							0.00	0	0
Total For SYN816							0.00	0	0
SYN81 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN817 SPOT							0.00	0	0
Total For SYN817							0.00	0	0
SYN81 On 18/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN819 SPOT							0.00	0	0
Total For SYN819							0.00	0	0
SYN82 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN820 SPOT							0.00	0	0
Total For SYN820							0.00	0	0
SYN82 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN821 SPOT							0.00	0	0
Total For SYN821							0.00	0	0
SYN82 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN822 SPOT							0.00	0	0
Total For SYN822							0.00	0	0
SYN82 On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN823 SPOT							0.00	0	0
Total For SYN823							0.00	0	0
SYN82 On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN824 SPOT							0.00	0	0
Total For SYN824							0.00	0	0
SYN82 On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SYN825 SPOT							0.00	0	0
Total For SYN825							0.00	0	0
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN826 SPOT							0.00	0	0
Total For SYN826							0.00	0	0
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN827 SPOT							0.00	0	0
Total For SYN827							0.00	0	0
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN828 SPOT							0.00	0	0
Total For SYN828							0.00	0	0
SYN82 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN829 SPOT							0.00	0	0
Total For SYN829							0.00	0	0
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ18 SPOT							0.00	0	0
Total For SZ18							0.00	0	0
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ25 SPOT							0.00	0	0
Total For SZ25							0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total T018 SPOT							0.00	0	0
Total For T018							0.00	0	0
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	5,000
Total TFS06 SPOT							0.00	0	5,000
Total For TFS06							0.00	0	5,000
TFS74 On 19/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS74 SPOT							0.00	0	0
Total For TFS74							0.00	0	0
TFS75 On 30/05/2011 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 TFS75 SPOT							0.00	0	0
Total For TFS75							0.00	0	0
TFS76 On 10/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS76 SPOT							0.00	0	0
Total For TFS76							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
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TH7A2A SPOT							0.00	0	0
Total For TH7A2A							0.00	0	0
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6A2 SPOT							0.00	0	0
Total For THE6A2							0.00	0	0
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6A3 SPOT							0.00	0	0
Total For THE6A3							0.00	0	0
THE6E On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6B SPOT							0.00	0	0
Total For THE6B							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE7A3 SPOT							0.00	0	0
Total For THE7A3							0.00	0	0
THE7E On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7B SPOT							0.00	0	0
Total For THE7B							0.00	0	0
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7C SPOT							0.00	0	0
Total For THE7C							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A1 SPOT							0.00	0	0
Total For THE8A1							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A2 SPOT							0.00	0	0
Total For THE8A2							0.00	0	0
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8A3 SPOT							0.00	0	0
Total For THE8A3							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8B1 SPOT							0.00	0	0
Total For THE8B1							0.00	0	0
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8C1 SPOT							0.00	0	0
Total For THE8C1							0.00	0	0
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE8D1 SPOT							0.00	0	0
Total For THE8D1							0.00	0	0
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TL12 SPOT							0.00	0	0
Total For TL12							0.00	0	0
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			25,500,000,000.00	255,000	511,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL15 SPOT							25,500,000,000.00	255,000	511,000
Total For TL15							25,500,000,000.00	255,000	511,000
TN17 On 14/11/2017 Spot Bond			100.00000	100.00000			208,661,700,000,000.00	2,086,617,000	1,004,627,000
Total TN17 SPOT							208,661,700,000,000.00	2,086,617,000	1,004,627,000
Total For TN17							208,661,700,000,000.00	2,086,617,000	1,004,627,000
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			72,846,500,000,000.00	728,465,000	250,021,000
Total TN20 SPOT							72,846,500,000,000.00	728,465,000	250,021,000
Total For TN20							72,846,500,000,000.00	728,465,000	250,021,000
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			26,000,000,000,000.00	260,000,000	90,000,000
Total TN23 SPOT							26,000,000,000,000.00	260,000,000	90,000,000
Total For TN23							26,000,000,000,000.00	260,000,000	90,000,000
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			22,000,000,000,000.00	220,000,000	45,000,000
Total TN25 SPOT							22,000,000,000,000.00	220,000,000	45,000,000
Total For TN25							22,000,000,000,000.00	220,000,000	45,000,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			10,064,800,000,000.00	100,648,000	9,634,000
Total TN27 SPOT							10,064,800,000,000.00	100,648,000	9,634,000
Total For TN27							10,064,800,000,000.00	100,648,000	9,634,000
TNF11 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TNF11 SPOT							0.00	0	0
Total For TNF11							0.00	0	0
TSP10 On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP109 SPOT							0.00	0	0
Total For TSP109							0.00	0	0
TSP11 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP111 SPOT							0.00	0	0
Total For TSP111							0.00	0	0
TSP11 On 02/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP115 SPOT							0.00	0	0
Total For TSP115							0.00	0	0
TSP11 On 09/02/2012 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 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	1,000,000
Total TSP118 SPOT							0.00	0	1,000,000
Total For TSP118							0.00	0	1,000,000
TSP11 On 14/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP119 SPOT							0.00	0	0
Total For TSP119							0.00	0	0
TSP12 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP120 SPOT							0.00	0	0
Total For TSP120							0.00	0	0
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000		14,000,000,000,000.00		140,000,000	35,000,000
Total UG21 SPOT						14,000,000,000,000.00		140,000,000	35,000,000
Total For UG21						14,000,000,000,000.00		140,000,000	35,000,000
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000		9,600,000,000,000.00		96,000,000	24,000,000
Total UTR02 SPOT						9,600,000,000,000.00		96,000,000	24,000,000
Total For UTR02						9,600,000,000,000.00		96,000,000	24,000,000
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR041 SPOT							0.00	0	0
Total For UTR041							0.00	0	0
UTR04 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR042 SPOT							0.00	0	0
Total For UTR042							0.00	0	0
UTR04 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR043 SPOT							0.00	0	0
Total For UTR043							0.00	0	0
UTR4C On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total UTR40 SPOT							0.00	0	0
Total For UTR40							0.00	0	0
VIP1A: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A2 SPOT							0.00	0	0
Total For VIP1A2							0.00	0	0
VIP1A: On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A3 SPOT							0.00	0	0
Total For VIP1A3							0.00	0	0
VIP1A: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A5 SPOT							0.00	0	0
Total For VIP1A5							0.00	0	0
VIP1B: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B2 SPOT							0.00	0	0
Total For VIP1B2							0.00	0	0
VIP1B: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B3 SPOT							0.00	0	0
Total For VIP1B3							0.00	0	0
VIP1C: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C2 SPOT							0.00	0	0
Total For VIP1C2							0.00	0	0
VIP1C: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C3 SPOT							0.00	0	0
Total For VIP1C3							0.00	0	0
VOYT: On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOYT01 SPOT							0.00	0	0
Total For VOYT01							0.00	0	0
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			19,804,200,000,000.00	198,042,000	51,274,000
Total WS04 SPOT							19,804,200,000,000.00	198,042,000	51,274,000
Total For WS04							19,804,200,000,000.00	198,042,000	51,274,000
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			11,000,000,000,000.00	110,000,000	55,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WS05 SPOT							11,000,000,000,000.00	110,000,000	55,000,000
Total For WS05							11,000,000,000,000.00	110,000,000	55,000,000
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP1 SPOT							0.00	0	0
Total For WSP1							0.00	0	0
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			14,600,000,000,000.00	146,000,000	73,000,000
Total WSP2 SPOT							14,600,000,000,000.00	146,000,000	73,000,000
Total For WSP2							14,600,000,000,000.00	146,000,000	73,000,000
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			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			12,000,000,000,000.00	120,000,000	60,000,000
Total WSP5 SPOT							12,000,000,000,000.00	120,000,000	60,000,000
Total For WSP5							12,000,000,000,000.00	120,000,000	60,000,000
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z006 SPOT							0.00	0	0
Total For Z006							0.00	0	0
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z009 SPOT							0.00	0	0
Total For Z009							0.00	0	0
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z014 SPOT							0.00	0	0
Total For Z014							0.00	0	0
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z018 SPOT							0.00	0	0
Total For Z018							0.00	0	0
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Z019 SPOT							0.00	0	0
Total For Z019							0.00	0	0
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z020 SPOT							0.00	0	0
Total For Z020							0.00	0	0
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z025 SPOT							0.00	0	0
Total For Z025							0.00	0	0
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z071 SPOT							0.00	0	0
Total For Z071							0.00	0	0
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z083 SPOT							0.00	0	0
Total For Z083							0.00	0	0
ZA001 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA001 SPOT							0.00	0	0
Total For ZA001							0.00	0	0
ZA002 On 16/08/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA002 SPOT							0.00	0	0
Total For ZA002							0.00	0	0
ZA003 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA003 SPOT							0.00	0	0
Total For ZA003							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ZA007 SPOT							0.00	0	0
Total For ZA007							0.00	0	0
ZA008 On 19/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA008 SPOT							0.00	0	0
Total For ZA008							0.00	0	0
ZA009 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA009 SPOT							0.00	0	0
Total For ZA009							0.00	0	0
ZA010 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA010 SPOT							0.00	0	0
Total For ZA010							0.00	0	0
ZA011 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA011 SPOT							0.00	0	0
Total For ZA011							0.00	0	0
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA012 SPOT							0.00	0	0
Total For ZA012							0.00	0	0
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA013 SPOT							0.00	0	0
Total For ZA013							0.00	0	0
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA014 SPOT							0.00	0	0
Total For ZA014							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ZA017 SPOT							0.00	0	0
Total For ZA017							0.00	0	0
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA018 SPOT							0.00	0	0
Total For ZA018							0.00	0	0
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA019 SPOT							0.00	0	0
Total For ZA019							0.00	0	0
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA020 SPOT							0.00	0	0
Total For ZA020							0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA021 SPOT							0.00	0	0
Total For ZA021							0.00	0	0
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA022 SPOT							0.00	0	0
Total For ZA022							0.00	0	0
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA023 SPOT							0.00	0	0
Total For ZA023							0.00	0	0
Total for SPOT							2,089,878,764,678,860.00	144,267,637,509	72,146,250,013
Total for SPOT :							2,089,878,764,678,860.00	144,267,637,509	72,146,250,013
Total Futures							2,089,878,810,671,300.00	144,267,637,903	72,146,420,699
Total Options							0.00	0	11,720
Grand Total:							2,089,878,810,671,300.00	144,267,637,903	72,146,432,419