



Interest Rates Daily MTM Report

Daily summary for: 20/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CA On 19/09/2011 Can-Do Future			0.03110	0.03200			0.00	0	22,388
Total CF CANDO CAAD Future							0.00	0	22,388
Total For CF CANDO CAAD							0.00	0	22,388
CF CA On 19/09/2011 Can-Do Future			0.10910	0.10720			0.00	0	21,898
Total CF CANDO CAAE Future							0.00	0	21,898
Total For CF CANDO CAAE							0.00	0	21,898
Total for Can-Do Future							0.00	0	44,286
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES18 Future							0.00	0	0
Total For ES18							0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES23 Future							0.00	0	0
Total For ES23							0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES26 Future							0.00	0	0
Total For ES26							0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES33 Future							0.00	0	0
Total For ES33							0.00	0	0
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209/R208 Future							0.00	0	0
Total For R209/R208							0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000			0.00	0	0
Total R210 Future							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R211 Future							0.00	0	0
Total For R211							0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
Total R212 Future							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213 Future							0.00	0	0
Total For R213							0.00	0	0
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213/R186 Future							0.00	0	0
Total For R213/R186							0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214 Future							0.00	0	0
Total For R214							0.00	0	0
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future							0.00	0	0
Total For R214/R209							0.00	0	0
Total for Price Contribution							0.00	0	0
R157 On 04/08/2011 Bond Future			7.57200	7.61500		3.50	0.00	0	6,656
R157 On 03/11/2011 Bond Future			7.69200	7.73800		3.50	0.00	0	3,358
R157 On 02/02/2012 Bond Future			7.82700	7.87700		3.75	0.00	0	0
R157 On 03/05/2012 Bond Future			7.97900	8.03500		3.75	0.00	0	0
Total R157 Future							0.00	0	10,014
R157 On 04/08/2011 Bond Future	7.50	Call		438.00000	488,000	3.50	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Put		887.00000	770,000	3.50	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		521.00000	578,000	3.51	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		775.00000	664,000	3.51	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		365.00000	407,000	3.49	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,010.00000	885,000	3.49	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		1,755.00000	1,602,000	3.43	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		123.00000	138,000	3.43	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		671.00000	569,000	3.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		613.00000	678,000	3.53	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,072.00000	1,170,000	3.58	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		354.00000	284,000	3.58	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		2,322.00000	2,469,000	3.70	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		69.00000	48,000	3.70	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		2,249.00000	2,370,000	3.65	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		394.00000	347,000	3.65	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,389.00000	2,513,000	3.67	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		355.00000	311,000	3.67	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		2,113.00000	2,230,000	3.64	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		438.00000	386,000	3.64	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,809.00000	2,923,000	3.98	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		706.00000	649,000	3.98	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,932.00000	3,049,000	4.00	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		662.00000	608,000	4.00	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,687.00000	2,799,000	3.96	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		751.00000	692,000	3.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.25	Call		2,042.00000	2,137,000	3.83	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		1,362.00000	1,279,000	3.83	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		2,137.00000	2,235,000	3.84	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		1,300.00000	1,220,000	3.84	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		1,949.00000	2,041,000	3.81	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		1,427.00000	1,341,000	3.81	0.00	0	0
Total R157 Option										0.00	0	4,520
Total For R157										0.00	0	14,534
R186	On	04/08/2011	Bond Future			8.63200	8.64300		10.00	21,086,177.40	180	11,137
R186	On	03/11/2011	Bond Future			8.71000	8.72100		10.75	0.00	0	13,789
R186	On	02/02/2012	Bond Future			8.78900	8.80100		11.25	0.00	0	2,500
R186	On	03/05/2012	Bond Future			8.87200	8.88400		12.00	0.00	0	0
Total R186 Future										21,086,177.40	180	27,426
R186	On	04/08/2011	Bond Future	8.25	Call		439.00000	422,000	9.87	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,207.00000	4,086,000	9.87	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		539.00000	522,000	9.89	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		3,817.00000	3,697,000	9.89	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		353.00000	337,000	9.84	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,613.00000	4,494,000	9.84	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		3,448.00000	3,328,000	9.92	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		656.00000	639,000	9.92	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		1,458.00000	1,359,000	10.13	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		1,990.00000	1,994,000	10.13	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,489.00000	3,523,000	10.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		665.00000	596,000	10.29	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		9,337.00000	9,433,000	10.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	9.70	Put		27.00000	20,000	10.83	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,632.00000	4,664,000	11.11	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		2,107.00000	2,038,000	11.11	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,918.00000	4,953,000	11.15	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		1,950.00000	1,883,000	11.15	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,355.00000	4,384,000	11.07	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		2,277.00000	2,205,000	11.07	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		3,061.00000	2,979,000	10.93	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		3,327.00000	3,346,000	10.93	0.00	0	5,600
R186	On	02/02/2012	Bond Future	9.00	Call		5,088.00000	5,125,000	11.43	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		3,312.00000	3,240,000	11.43	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,347.00000	5,386,000	11.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		3,131.00000	3,062,000	11.47	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,836.00000	4,871,000	11.39	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		3,502.00000	3,429,000	11.39	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		5,838.00000	5,872,000	12.19	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		4,817.00000	4,745,000	12.19	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		6,079.00000	6,114,000	12.23	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		4,622.00000	4,551,000	12.23	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		5,602.00000	5,635,000	12.15	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		5,020.00000	4,946,000	12.15	0.00	0	0
Total R186 Option										0.00	0	7,200
Total For R186										21,086,177.40	180	34,626
R189	On	04/08/2011	Bond Future			214.18890	214.12957			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Call		2,130.00000	2,189,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Call		2,080.00000	2,139,000		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		2,180.00000	2,239,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	04/08/2011	Bond Future			234.58082	234.50734			7,037,424.60	30	30
Total R197 Future										7,037,424.60	30	30
R197	On	04/08/2011	Bond Future	231.50	Call		3,007.00000	3,081,000		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		2,957.00000	3,031,000		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		3,057.00000	3,131,000		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										7,037,424.60	30	30
R201	On	04/08/2011	Bond Future			7.18200	7.22500		2.75	0.00	0	171
R201	On	03/11/2011	Bond Future			7.28200	7.32900		3.00	0.00	0	775
R201	On	02/02/2012	Bond Future			7.39100	7.44300		3.00	0.00	0	0
R201	On	03/05/2012	Bond Future			7.52500	7.58200		3.00	0.00	0	0
Total R201 Future										0.00	0	946
R201	On	04/08/2011	Bond Future	7.25	Call		459.00000	518,000	2.75	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		383.00000	312,000	2.75	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		546.00000	613,000	2.77	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		320.00000	257,000	2.77	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		382.00000	434,000	2.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.20	Put		458.00000	380,000	2.74	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		2,091.00000	2,193,000	3.26	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		226.00000	196,000	3.26	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		2,205.00000	2,310,000	3.27	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		203.00000	176,000	3.27	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,976.00000	2,076,000	3.23	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		249.00000	217,000	3.23	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,406.00000	2,508,000	3.26	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		338.00000	305,000	3.26	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,511.00000	2,614,000	3.29	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		316.00000	284,000	3.29	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,305.00000	2,405,000	3.25	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		363.00000	328,000	3.25	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		1,423.00000	1,495,000	3.07	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		1,024.00000	961,000	3.07	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		1,494.00000	1,567,000	3.08	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		977.00000	914,000	3.08	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		1,354.00000	1,424,000	3.05	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		1,074.00000	1,008,000	3.05	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	946
R202	On	04/08/2011	Bond Future			175.23933	175.18472			27,162,096.15	155	18,398
R202	On	03/11/2011	Bond Future			177.84056	177.78546			0.00	0	400
Total R202 Future										27,162,096.15	155	18,798
R202	On	04/08/2011	Bond Future	1.00	Call		174,185.00000	174,239,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	1.05	Call		174,135.00000	174,189,000		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		174,235.00000	174,289,000		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		177,285.00000	177,341,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Call		177,235.00000	177,291,000		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		177,335.00000	177,391,000		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										27,162,096.15	155	18,798
R203	On	04/08/2011	Bond Future			8.15800	8.19000		5.25	0.00	0	824
R203	On	03/11/2011	Bond Future			8.26900	8.30300		5.75	0.00	0	1,630
R203	On	02/02/2012	Bond Future			8.39000	8.42600		6.00	0.00	0	0
R203	On	03/05/2012	Bond Future			8.52000	8.55800		6.00	0.00	0	0
Total R203 Future										0.00	0	2,454
R203	On	04/08/2011	Bond Future	8.00	Call		419.00000	447,000	5.25	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,324.00000	1,200,000	5.25	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		504.00000	538,000	5.27	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,170.00000	1,052,000	5.27	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		345.00000	368,000	5.23	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,490.00000	1,361,000	5.23	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,941.00000	2,021,000	5.87	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,048.00000	973,000	5.87	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,082.00000	2,166,000	5.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		964.00000	893,000	5.89	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,805.00000	1,881,000	5.84	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,138.00000	1,059,000	5.84	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,788.00000	2,874,000	6.23	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		1,383.00000	1,312,000	6.23	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,926.00000	3,015,000	6.25	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		1,307.00000	1,238,000	6.25	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,654.00000	2,737,000	6.21	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		1,464.00000	1,390,000	6.21	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		2,700.00000	2,781,000	6.12	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		1,899.00000	1,821,000	6.12	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		2,824.00000	2,907,000	6.14	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		1,816.00000	1,740,000	6.14	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		2,580.00000	2,658,000	6.10	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		1,987.00000	1,906,000	6.10	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,454
R204	On	04/08/2011	Bond Future			8.35000	8.36600		6.25	0.00	0	70
R204	On	03/11/2011	Bond Future			8.45400	8.47100		6.75	0.00	0	2,133
R204	On	02/02/2012	Bond Future			8.56300	8.58100		6.75	0.00	0	0
R204	On	03/05/2012	Bond Future			8.68200	8.70100		7.25	0.00	0	0
Total R204 Future										0.00	0	2,203
R204	On	04/08/2011	Bond Future	8.00	Call		229.00000	227,000	6.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,212.00000	2,124,000	6.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		287.00000	285,000	6.17	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		1,996.00000	1,908,000	6.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Call		181.00000	178,000	6.14	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,439.00000	2,350,000	6.14	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,531.00000	2,570,000	7.00	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		1,098.00000	1,049,000	7.00	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,698.00000	2,739,000	7.03	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,011.00000	964,000	7.03	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,370.00000	2,406,000	6.98	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,192.00000	1,140,000	6.98	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,383.00000	3,429,000	7.14	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		1,309.00000	1,265,000	7.14	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,548.00000	3,596,000	7.16	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		1,231.00000	1,188,000	7.16	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,222.00000	3,266,000	7.11	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		1,393.00000	1,347,000	7.11	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		2,865.00000	2,901,000	7.38	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		2,628.00000	2,572,000	7.38	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		2,997.00000	3,034,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		2,519.00000	2,464,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		2,736.00000	2,771,000	7.35	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		2,741.00000	2,684,000	7.35	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,203
R206	On	04/08/2011	Bond Future			6.98900	7.03200		2.25	0.00	0	9,866
R206	On	03/11/2011	Bond Future			7.09500	7.14400		2.25	0.00	0	0
R206	On	02/02/2012	Bond Future			7.22100	7.27700		2.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			7.39700	7.46200		2.00	0.00	0	0
Total R206 Future										0.00	0	9,866
R206	On	04/08/2011	Bond Future	7.00	Call		296.00000	333,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		367.00000	309,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		353.00000	395,000	2.27	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		313.00000	260,000	2.27	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		247.00000	278,000	2.24	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		429.00000	364,000	2.24	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,394.00000	1,467,000	2.43	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		190.00000	165,000	2.43	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,473.00000	1,548,000	2.44	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		171.00000	148,000	2.44	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,314.00000	1,386,000	2.41	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		209.00000	183,000	2.41	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,570.00000	1,642,000	2.42	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		292.00000	264,000	2.42	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,640.00000	1,713,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		275.00000	248,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,503.00000	1,574,000	2.41	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		313.00000	284,000	2.41	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		811.00000	861,000	2.04	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		752.00000	700,000	2.04	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		855.00000	906,000	2.05	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		718.00000	667,000	2.05	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		769.00000	817,000	2.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.45	Put		788.00000	734,000	2.03	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	9,866
R207	On	04/08/2011	Bond Future			8.44200	8.44300		7.00	0.00	0	5,725
R207	On	03/11/2011	Bond Future			8.53600	8.53700		7.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.63500	8.63700		7.75	0.00	0	0
R207	On	03/05/2012	Bond Future			8.74500	8.74600		8.25	0.00	0	0
Total R207 Future										0.00	0	6,325
R207	On	04/08/2011	Bond Future	8.25	Call		500.00000	475,000	7.00	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		1,604.00000	1,573,000	7.00	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		600.00000	574,000	7.03	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		1,416.00000	1,384,000	7.03	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		412.00000	388,000	6.98	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		1,804.00000	1,775,000	6.98	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,504.00000	2,488,000	8.03	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		1,336.00000	1,314,000	8.03	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,674.00000	2,658,000	8.06	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		1,234.00000	1,213,000	8.06	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,334.00000	2,318,000	7.97	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		1,438.00000	1,417,000	7.97	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,418.00000	3,411,000	8.03	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		1,492.00000	1,474,000	8.03	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,590.00000	3,583,000	8.06	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		1,403.00000	1,385,000	8.06	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,251.00000	3,243,000	8.00	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		1,587.00000	1,569,000	8.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.75	Call		2,964.00000	2,953,000	8.40	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		2,943.00000	2,927,000	8.40	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		3,103.00000	3,091,000	8.43	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		2,821.00000	2,804,000	8.43	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		2,828.00000	2,817,000	8.37	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		3,069.00000	3,052,000	8.37	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	6,325
R208	On	04/08/2011	Bond Future			8.47700	8.46300		8.00	0.00	0	1,361
R208	On	03/11/2011	Bond Future			8.56500	8.55000		8.50	0.00	0	5,998
R208	On	02/02/2012	Bond Future			8.65600	8.64000		8.75	0.00	0	0
R208	On	03/05/2012	Bond Future			8.75200	8.73600		9.25	0.00	0	0
Total R208 Future										0.00	0	7,359
R208	On	04/08/2011	Bond Future	8.25	Call		539.00000	483,000	8.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		1,835.00000	1,863,000	8.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		644.00000	583,000	8.03	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		1,634.00000	1,657,000	8.03	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		447.00000	397,000	7.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,051.00000	2,085,000	7.97	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,537.00000	2,463,000	8.69	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		1,368.00000	1,383,000	8.69	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,718.00000	2,642,000	8.72	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		1,260.00000	1,273,000	8.72	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,362.00000	2,291,000	8.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		1,484.00000	1,501,000	8.65	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,735.00000	3,660,000	9.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.00	Put		1,693.00000	1,710,000	9.12	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,917.00000	3,841,000	9.16	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		1,596.00000	1,612,000	9.16	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,556.00000	3,483,000	9.08	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		1,794.00000	1,813,000	9.08	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		3,955.00000	3,887,000	9.64	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		2,488.00000	2,509,000	9.64	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		4,122.00000	4,053,000	9.68	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		2,380.00000	2,401,000	9.68	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		3,791.00000	3,725,000	9.60	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		2,599.00000	2,623,000	9.60	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	7,359
R209	On	04/08/2011	Bond Future			8.82000	8.83100		13.00	0.00	0	0
R209	On	03/11/2011	Bond Future			8.88300	8.89400		14.25	0.00	0	1,318
R209	On	02/02/2012	Bond Future			8.94700	8.95800		14.75	0.00	0	0
R209	On	03/05/2012	Bond Future			9.01300	9.02500		15.50	0.00	0	0
Total R209 Future										0.00	0	1,318
R209	On	04/08/2011	Bond Future	8.50	Call		481.00000	466,000	12.82	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,166.00000	3,064,000	12.82	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		583.00000	569,000	12.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,852.00000	2,751,000	12.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		392.00000	377,000	12.78	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,496.00000	3,394,000	12.78	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		9,016.00000	9,100,000	14.31	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		9.00000	7,000	14.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Call		2,103.00000	2,114,000	14.25	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		3,238.00000	3,163,000	14.25	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,281.00000	2,294,000	14.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,019.00000	2,946,000	14.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		1,935.00000	1,943,000	14.21	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		3,471.00000	3,393,000	14.21	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,747.00000	3,769,000	15.01	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		3,425.00000	3,362,000	15.01	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,949.00000	3,973,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		3,247.00000	3,186,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,550.00000	3,571,000	14.95	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		3,612.00000	3,548,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		4,176.00000	4,204,000	15.50	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		4,366.00000	4,303,000	15.50	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		4,370.00000	4,399,000	15.55	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		4,180.00000	4,118,000	15.55	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		3,988.00000	4,015,000	15.45	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		4,561.00000	4,497,000	15.45	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,318
R210	On	04/08/2011	Bond Future			130.95361	130.91248			0.00	0	425
Total R210 Future										0.00	0	425
R210	On	04/08/2011	Bond Future	106.00	Call		24,912.00000	24,954,000		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		24,862.00000	24,904,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future	105.95	Call		24,962.00000	25,004,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	425
R211	On	04/08/2011	Bond Future			107.78784	107.75530			0.00	0	0
R211	On	03/11/2011	Bond Future			109.38787	109.35515			0.00	0	529
Total R211 Future										0.00	0	529
R211	On	04/08/2011	Bond Future	1.50	Call		106,255.00000	106,288,000		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		106,205.00000	106,238,000		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		106,305.00000	106,338,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Call		108,105.00000	108,138,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Call		108,055.00000	108,088,000		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		108,155.00000	108,188,000		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	529
R212	On	04/08/2011	Bond Future			106.73803	106.70408			8,859,256.49	83	3,852
R212	On	03/11/2011	Bond Future			108.32235	108.28835			0.00	0	240
Total R212 Future										8,859,256.49	83	4,092
R212	On	04/08/2011	Bond Future	2.50	Call		104,204.00000	104,238,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Call		104,154.00000	104,188,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Call		104,254.00000	104,288,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Call		105,788.00000	105,822,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Call		105,738.00000	105,772,000		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		105,838.00000	105,872,000		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										8,859,256.49	83	4,092
R213	On	04/08/2011	Bond Future			8.83300	8.84400			0.00	0	0
R213	On	03/11/2011	Bond Future			8.90400	8.91500			0.00	0	0
R213	On	02/02/2012	Bond Future			8.97800	8.98900			0.00	0	0
R213	On	03/05/2012	Bond Future			9.05000	9.06200			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		7,209.00000	7,121,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		6,756.00000	6,668,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		7,665.00000	7,577,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		1,321.00000	1,234,000		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		917.00000	830,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		1,728.00000	1,641,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		86.00000	172,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		474.00000	559,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		305.00000	219,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		1,427.00000	1,519,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		1,800.00000	1,892,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		1,051.00000	1,143,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
RZ02	On	04/08/2011	Bond Future			0.07700	0.07900			0.00	0	0
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0
Total RZ02 Future										0.00	0	0
RZ02	On	04/08/2011	Bond Future	1.00	Call		25,672.00000	25,734,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,932.00000	26,993,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	0.95	Call		24,400.00000	24,461,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
Total RZ02 Option										0.00	0	0
Total For RZ02										0.00	0	0
RZ11	On	03/11/2011	Bond Future			0.79600	0.80200			0.00	0	0
Total RZ11 Future										0.00	0	0
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,055.00000	1,087,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,319.00000	1,351,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	0.95	Call		790.00000	822,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
Total RZ11 Option										0.00	0	0
Total For RZ11										0.00	0	0
RZ12	On	04/08/2011	Bond Future			2.04000	2.04400			0.00	0	0
RZ12	On	03/11/2011	Bond Future			1.93000	1.93400			0.00	0	0
Total RZ12 Future										0.00	0	0
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	2.00	Put		429.00000	390,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	2.05	Call		58.00000	97,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	1.95	Put		919.00000	880,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	2.00	Call		633.00000	672,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,110.00000	1,149,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	1.95	Call		154.00000	192,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0
Total RZ12 Option										0.00	0	0
Total For RZ12										0.00	0	0
Total for Bond										64,144,954.64	448	103,505
GOVI	On	04/08/2011	GOVI			354.56800	354.14600			0.00	0	179
GOVI	On	03/11/2011	GOVI			359.88900	359.46100			0.00	0	0
Total GOVI Future										0.00	0	179
GOVI	On	04/08/2011	GOVI	348.00	Call		61,460.00000	65,680,000		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		61,360.00000	65,580,000		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		61,560.00000	65,780,000		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		24,610.00000	28,890,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Call		24,510.00000	28,790,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Call		24,710.00000	28,990,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	179
Total for GOVI										0.00	0	179
AL7T	On	04/08/2011	Index Future			384.34100	384.17000			0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	03/11/2011	Index Future			390.10800	389.93600			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			353.67100	353.25900			0.00	0	1,019
ALBI	On	03/11/2011	Index Future			358.97800	358.56100			0.00	0	0
Total ALBI Future										0.00	0	1,019
Total For ALBI										0.00	0	1,019
CRD1	On	04/08/2011	Index Future			160.11600	159.90200			0.00	0	2
CRD1	On	03/11/2011	Index Future			162.27200	162.05500			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			155.71000	155.92100			0.00	0	68
IGOV	On	03/11/2011	Index Future			158.04600	158.26200			0.00	0	0
Total IGOV Future										0.00	0	68
Total For IGOV										0.00	0	68
ILBI	On	04/08/2011	Index Future			415.98000	417.30900			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			348.44500	348.09200			0.00	0	3
OTH1	On	03/11/2011	Index Future			353.67400	353.31700			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			350.36000	349.93600			0.00	0	100
TRT1	On	03/11/2011	Index Future			355.07700	354.64700			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,222
JIBAR	On	20/07/2011	Jibar Future			5.60000	5.61000			0.00	0	5,000
JIBAR	On	17/08/2011	Jibar Future			5.66000	5.69000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 21/09/2011 Jibar Future			5.73000	5.74000			0.00	0	15,600
JIBAR On 19/10/2011 Jibar Future			5.85000	5.86000			0.00	0	100
JIBAR On 16/11/2011 Jibar Future			5.99000	6.02000			0.00	0	1,000
JIBAR On 21/12/2011 Jibar Future			6.07000	6.08000			0.00	0	5,491
JIBAR On 20/03/2012 Jibar Future			6.39000	6.41000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			6.80000	6.80000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.05000	7.07000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.33000	7.36000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			7.62000	7.65000			0.00	0	290
JIBAR On 19/06/2013 Jibar Future			7.91000	7.95000			0.00	0	0
Total Jibar Future							0.00	0	76,661
Total For JIBAR FUTURE							0.00	0	76,661
Total for Jibar							0.00	0	76,661
Total for Derivatives :							64,144,954.64	448	225,853
1BG4A On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0
Total 1BG4A1 SPOT							0.00	0	0
Total For 1BG4A1							0.00	0	0
1BG4A On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0
Total 1BG4A2 SPOT							0.00	0	0
Total For 1BG4A2							0.00	0	0
1BG4E On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0
Total 1BG4B SPOT							0.00	0	0
Total For 1BG4B							0.00	0	0
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0
Total 1BG4C SPOT							0.00	0	0
Total For 1BG4C							0.00	0	0
1BG4E On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0
Total 1BG4D SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For 1BG4D							0.00	0	0
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0
Total 1BG4E SPOT							0.00	0	0
Total For 1BG4E							0.00	0	0
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total 1BG4F SPOT							0.00	0	0
Total For 1BG4F							0.00	0	0
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA02 SPOT							0.00	0	0
Total For AA02							0.00	0	0
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA03 SPOT							0.00	0	0
Total For AA03							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
Total For AA379U							0.00	0	0
AA381 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA381U SPOT							0.00	0	0
Total For AA381U							0.00	0	0
AA382 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA382U SPOT							0.00	0	0
Total For AA382U							0.00	0	0
AA383 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA383U SPOT							0.00	0	0
Total For AA383U							0.00	0	0
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB05 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 AB05							0.00	0	0
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			4,400,000,000.00	44,000	65,000
Total AB06 SPOT							4,400,000,000.00	44,000	65,000
Total For AB06							4,400,000,000.00	44,000	65,000
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	6,013,000
Total AB07 SPOT							1,700,000,000.00	17,000	6,013,000
Total For AB07							1,700,000,000.00	17,000	6,013,000
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	43,700,000
Total AB09 SPOT							0.00	0	43,700,000
Total For AB09							0.00	0	43,700,000
AB300 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB300U SPOT							0.00	0	0
Total For AB300U							0.00	0	0
AB301 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB301U SPOT							0.00	0	0
Total For AB301U							0.00	0	0
AB302 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB302U SPOT							0.00	0	0
Total For AB302U							0.00	0	0
ABAL0 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABAL02 SPOT							0.00	0	0
Total For ABAL02							0.00	0	0
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL1 SPOT							0.00	0	0
Total For ABCL1							0.00	0	0
ABCL3 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL3 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABCL3							0.00	0	0
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	521,022,000
Total ABCPI1 SPOT							0.00	0	521,022,000
Total For ABCPI1							0.00	0	521,022,000
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	566,000
Total ABCPI2 SPOT							0.00	0	566,000
Total For ABCPI2							0.00	0	566,000
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	300,000
Total ABCPI3 SPOT							0.00	0	300,000
Total For ABCPI3							0.00	0	300,000
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN04 SPOT							0.00	0	0
Total For ABFN04							0.00	0	0
ABFNC On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN05 SPOT							0.00	0	0
Total For ABFN05							0.00	0	0
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN06 SPOT							0.00	0	0
Total For ABFN06							0.00	0	0
ABFNC On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN07 SPOT							0.00	0	0
Total For ABFN07							0.00	0	0
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN08 SPOT							0.00	0	0
Total For ABFN08							0.00	0	0
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABFN09 SPOT							0.00	0	0
Total For ABFN09							0.00	0	0
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	9,650,000
Total ABL10A SPOT							0.00	0	9,650,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABL10A							0.00	0	9,650,000
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL10B SPOT							0.00	0	0
Total For ABL10B							0.00	0	0
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	7,000
Total ABL11A SPOT							1,100,000,000.00	11,000	7,000
Total For ABL11A							1,100,000,000.00	11,000	7,000
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL11B SPOT							0.00	0	0
Total For ABL11B							0.00	0	0
ABL12 On 08/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL12B SPOT							0.00	0	0
Total For ABL12B							0.00	0	0
ABL5 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL5 SPOT							0.00	0	0
Total For ABL5							0.00	0	0
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			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			7,200,000,000.00	72,000	52,000
Total ABL8A SPOT							7,200,000,000.00	72,000	52,000
Total For ABL8A							7,200,000,000.00	72,000	52,000
ABL8B On 19/09/2013 Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000
Total ABL8B SPOT							100,000,000,000.00	1,000,000	500,000
Total For ABL8B							100,000,000,000.00	1,000,000	500,000
ABL9 On 19/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL9 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 ABL9							0.00	0	0
ABLCC On 14/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC02 SPOT							0.00	0	0
Total For ABLC02							0.00	0	0
ABLCC On 06/11/2011 Spot Bond			5.97500	5.97500			0.00	0	0
Total ABLC03 SPOT							0.00	0	0
Total For ABLC03							0.00	0	0
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	3,974,000
Total ABLI01 SPOT							0.00	0	3,974,000
Total For ABLI01							0.00	0	3,974,000
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	456,000
Total ABLI02 SPOT							0.00	0	456,000
Total For ABLI02							0.00	0	456,000
ABLI0 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	55,000
Total ABLI03 SPOT							0.00	0	55,000
Total For ABLI03							0.00	0	55,000
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN17							0.00	0	0
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN23 SPOT							0.00	0	0
Total For ABN23							0.00	0	0
ABN32 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN32 SPOT							0.00	0	0
Total For ABN32							0.00	0	0
ABN33 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN33 SPOT							0.00	0	0
Total For ABN33							0.00	0	0
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN34 SPOT							0.00	0	0
Total For ABN34							0.00	0	0
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0
Total ABN35 SPOT							0.00	0	0
Total For ABN35							0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			11,200,000,000.00	112,000	9,006,000
Total ABS10 SPOT							11,200,000,000.00	112,000	9,006,000
Total For ABS10							11,200,000,000.00	112,000	9,006,000
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			14,400,000,000.00	144,000	6,406,000
Total ABS5 SPOT							14,400,000,000.00	144,000	6,406,000
Total For ABS5							14,400,000,000.00	144,000	6,406,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			0.00	0	1,100,000
Total ABS6 SPOT							0.00	0	1,100,000
Total For ABS6							0.00	0	1,100,000
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	200,000
Total ABSI2 SPOT							0.00	0	200,000
Total For ABSI2							0.00	0	200,000
ABSI3 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABSI3 SPOT							0.00	0	0
Total For ABSI3							0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABSI4 SPOT							0.00	0	0
Total For ABSI4							0.00	0	0
ACCF01 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCF01 SPOT							0.00	0	0
Total For ACCF01							0.00	0	0
ACCP26 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCP26 SPOT							0.00	0	0
Total For ACCP26							0.00	0	0
ACCP27 On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACCP27 SPOT							0.00	0	0
Total For ACCP27							0.00	0	0
ACL001 On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL001 SPOT							0.00	0	0
Total For ACL001							0.00	0	0
ACL007 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL007 SPOT							0.00	0	0
Total For ACL007							0.00	0	0
ACL010 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL010 SPOT							0.00	0	0

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 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0
Total ACL028 SPOT							0.00	0	0
Total For ACL028							0.00	0	0
ACL02 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL029 SPOT							0.00	0	0
Total For ACL029							0.00	0	0
ACL03 On 20/06/2011 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL038							0.00	0	0
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL039 SPOT							0.00	0	0
Total For ACL039							0.00	0	0
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL041 SPOT							0.00	0	0
Total For ACL041							0.00	0	0
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL042 SPOT							0.00	0	0
Total For ACL042							0.00	0	0
ACL04 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL043 SPOT							0.00	0	0
Total For ACL043							0.00	0	0
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL047 SPOT							0.00	0	0
Total For ACL047							0.00	0	0
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL053 SPOT							0.00	0	0
Total For ACL053							0.00	0	0
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL054 SPOT							0.00	0	0
Total For ACL054							0.00	0	0
ACL06 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL066 SPOT							0.00	0	0
Total For ACL066							0.00	0	0
ACL06 On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL068 SPOT							0.00	0	0
Total For ACL068							0.00	0	0
ACL07 On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL070 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL070							0.00	0	0
ACL07 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL071 SPOT							0.00	0	0
Total For ACL071							0.00	0	0
ACL07 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL072 SPOT							0.00	0	0
Total For ACL072							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL073 SPOT							0.00	0	0
Total For ACL073							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL074 SPOT							0.00	0	0
Total For ACL074							0.00	0	0
ACL07 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL075 SPOT							0.00	0	0
Total For ACL075							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL076 SPOT							0.00	0	0
Total For ACL076							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL077 SPOT							0.00	0	0
Total For ACL077							0.00	0	0
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL078 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL080							0.00	0	0
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL081 SPOT							0.00	0	0
Total For ACL081							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL082 SPOT							0.00	0	0
Total For ACL082							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL083 SPOT							0.00	0	0
Total For ACL083							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL084 SPOT							0.00	0	0
Total For ACL084							0.00	0	0
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL085 SPOT							0.00	0	0
Total For ACL085							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL086 SPOT							0.00	0	0
Total For ACL086							0.00	0	0
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL087 SPOT							0.00	0	0
Total For ACL087							0.00	0	0
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL088 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL090							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL091 SPOT							0.00	0	0
Total For ACL091							0.00	0	0
ACL09 On 26/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL092 SPOT							0.00	0	0
Total For ACL092							0.00	0	0
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL093 SPOT							0.00	0	0
Total For ACL093							0.00	0	0
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL094 SPOT							0.00	0	0
Total For ACL094							0.00	0	0
ACL09 On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL095 SPOT							0.00	0	0
Total For ACL095							0.00	0	0
ACL09 On 20/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL096 SPOT							0.00	0	0
Total For ACL096							0.00	0	0
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL097 SPOT							0.00	0	0
Total For ACL097							0.00	0	0
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL098 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL100							0.00	0	0
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL101 SPOT							0.00	0	0
Total For ACL101							0.00	0	0
ACL10 On 12/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL102 SPOT							0.00	0	0
Total For ACL102							0.00	0	0
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL103 SPOT							0.00	0	0
Total For ACL103							0.00	0	0
ACL10 On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL104 SPOT							0.00	0	0
Total For ACL104							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL105 SPOT							0.00	0	0
Total For ACL105							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL106 SPOT							0.00	0	0
Total For ACL106							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL107 SPOT							0.00	0	0
Total For ACL107							0.00	0	0
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL108 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL110							0.00	0	0
ACL11 On 03/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL111 SPOT							0.00	0	0
Total For ACL111							0.00	0	0
ACL11 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL112 SPOT							0.00	0	0
Total For ACL112							0.00	0	0
ACL11 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL113 SPOT							0.00	0	0
Total For ACL113							0.00	0	0
ACL11 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL114 SPOT							0.00	0	0
Total For ACL114							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL115 SPOT							0.00	0	0
Total For ACL115							0.00	0	0
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL116 SPOT							0.00	0	0
Total For ACL116							0.00	0	0
ACL11 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL117 SPOT							0.00	0	0
Total For ACL117							0.00	0	0
ACL11 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL118 SPOT							0.00	0	0
Total For ACL118							0.00	0	0
ACL11 On 10/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL119 SPOT							0.00	0	0
Total For ACL119							0.00	0	0
ACL12 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL120 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL120							0.00	0	0
ACL12 On 01/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL121 SPOT							0.00	0	0
Total For ACL121							0.00	0	0
ACL12 On 20/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL122 SPOT							0.00	0	0
Total For ACL122							0.00	0	0
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			42,200,000,000.00	422,000	2,000,000
Total AIR01 SPOT							42,200,000,000.00	422,000	2,000,000
Total For AIR01							42,200,000,000.00	422,000	2,000,000
AIR01U On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR01U SPOT							0.00	0	0
Total For AIR01U							0.00	0	0
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	1,000,000
Total AIR02 SPOT							500,000,000,000.00	5,000,000	1,000,000
Total For AIR02							500,000,000,000.00	5,000,000	1,000,000
AIR02U On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02U SPOT							0.00	0	0
Total For AIR02U							0.00	0	0
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	12,000,000
Total AIR03 SPOT							2,100,000,000.00	21,000	12,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AIR03							2,100,000,000.00	21,000	12,000,000
AIR03 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
AIR04 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	11,000
Total AIRL02 SPOT							0.00	0	11,000
Total For AIRL02							0.00	0	11,000
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			2,100,000,000.00	21,000	15,000
Total BAW1 SPOT							2,100,000,000.00	21,000	15,000
Total For BAW1							2,100,000,000.00	21,000	15,000
BAW1 On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW10 SPOT							0.00	0	0
Total For BAW10							0.00	0	0
BAW1 On 01/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW11 SPOT							0.00	0	0
Total For BAW11							0.00	0	0
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			300,000,000.00	3,000	2,000
Total BAW2 SPOT							300,000,000.00	3,000	2,000
Total For BAW2							300,000,000.00	3,000	2,000
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW3 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 BAW3							0.00	0	0
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			1,060,000,000,000.00	10,600,000	2,650,000
Total BAW4 SPOT							1,060,000,000,000.00	10,600,000	2,650,000
Total For BAW4							1,060,000,000,000.00	10,600,000	2,650,000
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
BAYA0 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA01 SPOT							0.00	0	0
Total For BAYA01							0.00	0	0
BAYA0 On 30/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA02 SPOT							0.00	0	0
Total For BAYA02							0.00	0	0
BAYA0 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA03 SPOT							0.00	0	0
Total For BAYA03							0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA04 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYA04							0.00	0	0
BAYAC On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA05 SPOT							0.00	0	0
Total For BAYA05							0.00	0	0
BAYAC On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA06 SPOT							0.00	0	0
Total For BAYA06							0.00	0	0
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA07 SPOT							0.00	0	0
Total For BAYA07							0.00	0	0
BAYAC On 31/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA08 SPOT							0.00	0	0
Total For BAYA08							0.00	0	0
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA09 SPOT							0.00	0	0
Total For BAYA09							0.00	0	0
BAYA ¹ On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA10 SPOT							0.00	0	0
Total For BAYA10							0.00	0	0
BAYA ¹ On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA11 SPOT							0.00	0	0
Total For BAYA11							0.00	0	0
BAYA ¹ On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA12 SPOT							0.00	0	0
Total For BAYA12							0.00	0	0
BAYA ¹ On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA13 SPOT							0.00	0	0
Total For BAYA13							0.00	0	0
BAYA ¹ On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA14 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 BAYA14							0.00	0	0
BAYA1 On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA15 SPOT							0.00	0	0
Total For BAYA15							0.00	0	0
BAYB On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB01 SPOT							0.00	0	0
Total For BAYB01							0.00	0	0
BAYB On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB02 SPOT							0.00	0	0
Total For BAYB02							0.00	0	0
BAYC On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYC1U SPOT							0.00	0	0
Total For BAYC1U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT							0.00	0	0
Total For BAYD1U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT							0.00	0	0
Total For BAYD2U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD3U SPOT							0.00	0	0
Total For BAYD3U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD4U SPOT							0.00	0	0
Total For BAYD4U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT							0.00	0	0
Total For BAYD5U							0.00	0	0
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYD6U							0.00	0	0
BCP1 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP1 SPOT							0.00	0	0
Total For BCP1							0.00	0	0
BCP2 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP2 SPOT							0.00	0	0
Total For BCP2							0.00	0	0
BCP4€ On 22/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP48U SPOT							0.00	0	0
Total For BCP48U							0.00	0	0
BCP4€ On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP49U SPOT							0.00	0	0
Total For BCP49U							0.00	0	0
BD020 On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0202 SPOT							0.00	0	0
Total For BD0202							0.00	0	0
BD020 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0205 SPOT							0.00	0	0
Total For BD0205							0.00	0	0
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0206 SPOT							0.00	0	0
Total For BD0206							0.00	0	0
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0302 SPOT							0.00	0	0
Total For BD0302							0.00	0	0
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310A SPOT							0.00	0	0
Total For BD310A							0.00	0	0
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310B SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BD310B							0.00	0	0
BD310 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310C SPOT							0.00	0	0
Total For BD310C							0.00	0	0
BD311 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311A SPOT							0.00	0	0
Total For BD311A							0.00	0	0
BD311 On 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311B SPOT							0.00	0	0
Total For BD311B							0.00	0	0
BD311 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311C SPOT							0.00	0	0
Total For BD311C							0.00	0	0
BD311 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311D SPOT							0.00	0	0
Total For BD311D							0.00	0	0
BD311 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311E SPOT							0.00	0	0
Total For BD311E							0.00	0	0
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	200,000
Total BEER01 SPOT							0.00	0	200,000
Total For BEER01							0.00	0	200,000
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			46,000,000,000.00	460,000	2,000,000
Total BID01 SPOT							46,000,000,000.00	460,000	2,000,000
Total For BID01							46,000,000,000.00	460,000	2,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1D SPOT							0.00	0	0
Total For BLG1D							0.00	0	0
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1E SPOT							0.00	0	0
Total For BLG1E							0.00	0	0
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1F SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For BLG2A2							0.00	0	0
BLG2A On 01/07/2011 Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	28,000
Total BLG2A3 SPOT							2,800,000,000.00	28,000	28,000
Total For BLG2A3							2,800,000,000.00	28,000	28,000
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
BLG2E 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			400,000,000,000.00	4,000,000	10,100,000
Total BLG3A3 SPOT							400,000,000,000.00	4,000,000	10,100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BLG3A3							400,000,000,000.00	4,000,000	10,100,000
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3B SPOT							0.00	0	0
Total For BLG3B							0.00	0	0
BLG3C On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3C SPOT							0.00	0	0
Total For BLG3C							0.00	0	0
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3D SPOT							0.00	0	0
Total For BLG3D							0.00	0	0
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3E SPOT							0.00	0	0
Total For BLG3E							0.00	0	0
BLG3F On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3F SPOT							0.00	0	0
Total For BLG3F							0.00	0	0
BMWFO2 On 15/06/2012 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000
Total BMWFO2 SPOT							200,000,000,000.00	2,000,000	1,000,000
Total For BMWFO2							200,000,000,000.00	2,000,000	1,000,000
BMWFO3 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWFO3 SPOT							0.00	0	0
Total For BMWFO3							0.00	0	0
BSR03 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR03 SPOT							0.00	0	0
Total For BSR03							0.00	0	0
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR04 SPOT							0.00	0	0
Total For BSR04							0.00	0	0
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL03 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL03							0.00	0	0
CBL04 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL04 SPOT							0.00	0	0
Total For CBL04							0.00	0	0
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			0.00	0	200,000
Total CBL05 SPOT							0.00	0	200,000
Total For CBL05							0.00	0	200,000
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			5,500,000,000.00	55,000	4,000,000
Total CBL06 SPOT							5,500,000,000.00	55,000	4,000,000
Total For CBL06							5,500,000,000.00	55,000	4,000,000
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			12,000,000,000.00	120,000	125,000
Total CBL11 SPOT							12,000,000,000.00	120,000	125,000
Total For CBL11							12,000,000,000.00	120,000	125,000
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total CCT01 SPOT							0.00	0	0
Total For CCT01							0.00	0	0
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total CCT02 SPOT							0.00	0	0
Total For CCT02							0.00	0	0
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	124,000,000
Total CCT03 SPOT							0.00	0	124,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CCT03							0.00	0	124,000,000
CGR5 On 22/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0
Total CGR5 SPOT							0.00	0	0
Total For CGR5							0.00	0	0
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR6 SPOT							0.00	0	0
Total For CGR6							0.00	0	0
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN100 SPOT							0.00	0	0
Total For CLN100							0.00	0	0
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN101 SPOT							0.00	0	0
Total For CLN101							0.00	0	0
CLN10 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN103 SPOT							0.00	0	0
Total For CLN103							0.00	0	0
CLN10 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN104 SPOT							0.00	0	0
Total For CLN104							0.00	0	0
CLN10 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	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 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0
Total CLN137 SPOT							0.00	0	0
Total For CLN137							0.00	0	0
CLN13 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN138 SPOT							0.00	0	0
Total For CLN138							0.00	0	0
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN139 SPOT							0.00	0	0
Total For CLN139							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN140 SPOT							0.00	0	0
Total For CLN140							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN141 SPOT							0.00	0	0
Total For CLN141							0.00	0	0
CLN14 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN142 SPOT							0.00	0	0
Total For CLN142							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN143 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN143							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN145 SPOT							0.00	0	0
Total For CLN145							0.00	0	0
CLN14 On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0
Total CLN147 SPOT							0.00	0	0
Total For CLN147							0.00	0	0
CLN14 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN148 SPOT							0.00	0	0
Total For CLN148							0.00	0	0
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN149 SPOT							0.00	0	0
Total For CLN149							0.00	0	0
CLN15 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN151 SPOT							0.00	0	0
Total For CLN151							0.00	0	0
CLN15 On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN152 SPOT							0.00	0	0
Total For CLN152							0.00	0	0
CLN15 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN153 SPOT							0.00	0	0
Total For CLN153							0.00	0	0
CLN15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN154 SPOT							0.00	0	0
Total For CLN154							0.00	0	0
CLN15 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN155 SPOT							0.00	0	0
Total For CLN155							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN156 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN156							0.00	0	0
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN157 SPOT							0.00	0	0
Total For CLN157							0.00	0	0
CLN15 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN158 SPOT							0.00	0	0
Total For CLN158							0.00	0	0
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN159 SPOT							0.00	0	0
Total For CLN159							0.00	0	0
CLN16 On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN160 SPOT							0.00	0	0
Total For CLN160							0.00	0	0
CLN16 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN161 SPOT							0.00	0	0
Total For CLN161							0.00	0	0
CLN16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN162 SPOT							0.00	0	0
Total For CLN162							0.00	0	0
CLN16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN163 SPOT							0.00	0	0
Total For CLN163							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN164 SPOT							0.00	0	0
Total For CLN164							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN165 SPOT							0.00	0	0
Total For CLN165							0.00	0	0
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN166 SPOT							0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN40							0.00	0	0
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN42 SPOT							0.00	0	0
Total For CLN42							0.00	0	0
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN44 SPOT							0.00	0	0
Total For CLN44							0.00	0	0
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN46 SPOT							0.00	0	0
Total For CLN46							0.00	0	0
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN47 SPOT							0.00	0	0
Total For CLN47							0.00	0	0
CLN48 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN48 SPOT							0.00	0	0
Total For CLN48							0.00	0	0
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN49 SPOT							0.00	0	0
Total For CLN49							0.00	0	0
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN50 SPOT							0.00	0	0
Total For CLN50							0.00	0	0
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN51 SPOT							0.00	0	0
Total For CLN51							0.00	0	0
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN52 SPOT							0.00	0	0
Total For CLN52							0.00	0	0
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN54 SPOT							0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN83							0.00	0	0
CLN85 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN85 SPOT							0.00	0	0
Total For CLN85							0.00	0	0
CLN87 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN87 SPOT							0.00	0	0
Total For CLN87							0.00	0	0
CLN88 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN88 SPOT							0.00	0	0
Total For CLN88							0.00	0	0
CLN89 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN89 SPOT							0.00	0	0
Total For CLN89							0.00	0	0
CLN90 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN90 SPOT							0.00	0	0
Total For CLN90							0.00	0	0
CLN91 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN91 SPOT							0.00	0	0
Total For CLN91							0.00	0	0
CLN92 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN92 SPOT							0.00	0	0
Total For CLN92							0.00	0	0
CLN93 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN93 SPOT							0.00	0	0
Total For CLN93							0.00	0	0
CLN94 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN94 SPOT							0.00	0	0
Total For CLN94							0.00	0	0
CLN95 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN95 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN95							0.00	0	0
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN96 SPOT							0.00	0	0
Total For CLN96							0.00	0	0
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN97 SPOT							0.00	0	0
Total For CLN97							0.00	0	0
CLN99 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN99 SPOT							0.00	0	0
Total For CLN99							0.00	0	0
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC01 SPOT							0.00	0	0
Total For CLNFC01							0.00	0	0
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNFC02 SPOT							0.00	0	0
Total For CLNFC02							0.00	0	0
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ02 SPOT							0.00	0	0
Total For COJ02							0.00	0	0
COJ03 On 26/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ03 SPOT							0.00	0	0
Total For COJ03							0.00	0	0
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			15,300,000,000.00	153,000	85,158,000
Total COJ04 SPOT							15,300,000,000.00	153,000	85,158,000
Total For COJ04							15,300,000,000.00	153,000	85,158,000
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			5,500,000,000,000.00	55,000,000	71,000,000
Total COJ06 SPOT							5,500,000,000,000.00	55,000,000	71,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ06							5,500,000,000,000.00	55,000,000	71,000,000
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ07 SPOT							0.00	0	0
Total For COJ07							0.00	0	0
DENG On 29/07/2011 Spot Bond			100.00000	100.00000			8,800,000,000,000.00	88,000,000	44,000,000
Total DENG14 SPOT							8,800,000,000,000.00	88,000,000	44,000,000
Total For DENG14							8,800,000,000,000.00	88,000,000	44,000,000
DENG On 04/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG16 SPOT							0.00	0	0
Total For DENG16							0.00	0	0
DENG On 28/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG17 SPOT							0.00	0	0
Total For DENG17							0.00	0	0
DRD01 On 01/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD01 SPOT							0.00	0	0
Total For DRD01							0.00	0	0
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD02 SPOT							0.00	0	0
Total For DRD02							0.00	0	0
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DV13 SPOT							0.00	0	0
Total For DV13							0.00	0	0
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	18,000,000
Total DV21 SPOT							0.00	0	18,000,000
Total For DV21							0.00	0	18,000,000
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			20,600,000,000.00	206,000	74,000,000
Total DV22 SPOT							20,600,000,000.00	206,000	74,000,000
Total For DV22							20,600,000,000.00	206,000	74,000,000
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			528,120,000,000.00	5,281,200	104,679,100
Total DV23 SPOT							528,120,000,000.00	5,281,200	104,679,100

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV23							528,120,000,000.00	5,281,200	104,679,100
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DVF12 SPOT							0.00	0	0
Total For DVF12							0.00	0	0
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			0.00	0	45,307,000
Total E170 SPOT							0.00	0	45,307,000
Total For E170							0.00	0	45,307,000
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	20,000,000
Total EDC01 SPOT							3,000,000,000,000.00	30,000,000	20,000,000
Total For EDC01							3,000,000,000,000.00	30,000,000	20,000,000
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			1,500,000,000,000.00	15,000,000	15,000,000
Total EL15 SPOT							1,500,000,000,000.00	15,000,000	15,000,000
Total For EL15							1,500,000,000,000.00	15,000,000	15,000,000
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total EMM01 SPOT							0.00	0	0
Total For EMM01							0.00	0	0
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total EMM02 SPOT							0.00	0	0
Total For EMM02							0.00	0	0
EQ105 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ105L SPOT							0.00	0	0
Total For EQ105L							0.00	0	0
EQ127 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ127U SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EQ127U							0.00	0	0
EQ141 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ141L SPOT							0.00	0	0
Total For EQ141L							0.00	0	0
EQ142 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ142L SPOT							0.00	0	0
Total For EQ142L							0.00	0	0
EQ149 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ149U SPOT							0.00	0	0
Total For EQ149U							0.00	0	0
EQ151 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ151U SPOT							0.00	0	0
Total For EQ151U							0.00	0	0
EQ152 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ152U SPOT							0.00	0	0
Total For EQ152U							0.00	0	0
EQ153 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ153U SPOT							0.00	0	0
Total For EQ153U							0.00	0	0
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS01 SPOT							0.00	0	0
Total For EQS01							0.00	0	0
EQS02 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS02 SPOT							0.00	0	0
Total For EQS02							0.00	0	0
EQS04 On 22/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQS04 SPOT							0.00	0	0
Total For EQS04							0.00	0	0
ERS3A On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A3 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERS3A3							0.00	0	0
ERS3/ On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A7 SPOT							0.00	0	0
Total For ERS3A7							0.00	0	0
ERS3/ On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A8 SPOT							0.00	0	0
Total For ERS3A8							0.00	0	0
ERS3E On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B SPOT							0.00	0	0
Total For ERS3B							0.00	0	0
ERS3E On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3B1 SPOT							0.00	0	0
Total For ERS3B1							0.00	0	0
ERS3C On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C SPOT							0.00	0	0
Total For ERS3C							0.00	0	0
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3C1 SPOT							0.00	0	0
Total For ERS3C1							0.00	0	0
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA10 SPOT							0.00	0	0
Total For ERSA10							0.00	0	0
ERSA On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA11 SPOT							0.00	0	0
Total For ERSA11							0.00	0	0
ERSA On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERSA12 SPOT							0.00	0	0
Total For ERSA12							0.00	0	0
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000			0.00	0	226,000,000
Total ES15 SPOT							0.00	0	226,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES15							0.00	0	226,000,000
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			25,909,250,000.00	2,801,000	112,868,000
Total ES18 SPOT							25,909,250,000.00	2,801,000	112,868,000
Total For ES18							25,909,250,000.00	2,801,000	112,868,000
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			1,460,000,000.00	146,000	102,138,000
Total ES23 SPOT							1,460,000,000.00	146,000	102,138,000
Total For ES23							1,460,000,000.00	146,000	102,138,000
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			803,062,850,000.00	102,301,000	184,521,000
Total ES26 SPOT							803,062,850,000.00	102,301,000	184,521,000
Total For ES26							803,062,850,000.00	102,301,000	184,521,000
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			8,085,000,000.00	1,078,000	131,246,000
Total ES33 SPOT							8,085,000,000.00	1,078,000	131,246,000
Total For ES33							8,085,000,000.00	1,078,000	131,246,000
FR002 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR002U SPOT							0.00	0	0
Total For FR002U							0.00	0	0
FR003 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR003U SPOT							0.00	0	0
Total For FR003U							0.00	0	0
FR2A3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2A3C SPOT							0.00	0	0
Total For FR2A3C							0.00	0	0
FR2B3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2B3C SPOT							0.00	0	0
Total For FR2B3C							0.00	0	0
FR2C3 On 15/08/2013 Spot Bond			8.37500	8.37500			0.00	0	0
Total FR2C3C SPOT							0.00	0	0
Total For FR2C3C							0.00	0	0
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2D3D SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FR2D3D							0.00	0	0
FRB03 On 15/09/2014 Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	2,007,000
Total FRB03 SPOT							1,000,000,000.00	10,000	2,007,000
Total For FRB03							1,000,000,000.00	10,000	2,007,000
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	24,917,000
Total FRB05 SPOT							2,300,000,000.00	23,000	24,917,000
Total For FRB05							2,300,000,000.00	23,000	24,917,000
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000
Total FRB06 SPOT							200,000,000,000.00	2,000,000	1,000,000
Total For FRB06							200,000,000,000.00	2,000,000	1,000,000
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB07 SPOT							0.00	0	0
Total For FRB07							0.00	0	0
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB08 SPOT							0.00	0	0
Total For FRB08							0.00	0	0
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB09 SPOT							0.00	0	0
Total For FRB09							0.00	0	0
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBC21 SPOT							0.00	0	0
Total For FRBC21							0.00	0	0
FRBC22 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBC22 SPOT							0.00	0	0
Total For FRBC22							0.00	0	0
FRBI01 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI01 SPOT							0.00	0	0
Total For FRBI01							0.00	0	0
FRBI03 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI03 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRBI03							0.00	0	0
FRBI0 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI04 SPOT							0.00	0	0
Total For FRBI04							0.00	0	0
FRBI0 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI08 SPOT							0.00	0	0
Total For FRBI08							0.00	0	0
FRBI2 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI22 SPOT							0.00	0	0
Total For FRBI22							0.00	0	0
FRBI2 On 07/12/2023 Spot Bond			100.00000	100.00000		636,000,000,000.00	6,360,000	1,790,000	
Total FRBI23 SPOT						636,000,000,000.00	6,360,000	1,790,000	
Total For FRBI23						636,000,000,000.00	6,360,000	1,790,000	
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
FRBZ On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ01 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRBZ01							0.00	0	0
FRBZC On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ02 SPOT							0.00	0	0
Total For FRBZ02							0.00	0	0
FRBZC On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ03 SPOT							0.00	0	0
Total For FRBZ03							0.00	0	0
FRC01 On 08/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC01 SPOT							0.00	0	0
Total For FRC01							0.00	0	0
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC04 SPOT							0.00	0	0
Total For FRC04							0.00	0	0
FRC08 On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC08 SPOT							0.00	0	0
Total For FRC08							0.00	0	0
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC11 SPOT							0.00	0	0
Total For FRC11							0.00	0	0
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
FRC35 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC35 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 FRC35							0.00	0	0
FRC3€ On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC36 SPOT							0.00	0	0
Total For FRC36							0.00	0	0
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC37 SPOT							0.00	0	0
Total For FRC37							0.00	0	0
FRC4€ On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC40 SPOT							0.00	0	0
Total For FRC40							0.00	0	0
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC41 SPOT							0.00	0	0
Total For FRC41							0.00	0	0
FRC42 On 25/11/2011 Spot Bond			6.90500	6.90500			0.00	0	0
Total FRC42 SPOT							0.00	0	0
Total For FRC42							0.00	0	0
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
FRC45 On 31/12/2011 Spot Bond			9.07500	9.07500			0.00	0	0
Total FRC45 SPOT							0.00	0	0
Total For FRC45							0.00	0	0
FRC4€ On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC46 SPOT							0.00	0	0
Total For FRC46							0.00	0	0
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC47 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC47							0.00	0	0
FRC4€ On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC48 SPOT							0.00	0	0
Total For FRC48							0.00	0	0
FRC51 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC51 SPOT							0.00	0	0
Total For FRC51							0.00	0	0
FRC52 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC52 SPOT							0.00	0	0
Total For FRC52							0.00	0	0
FRC53 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC53 SPOT							0.00	0	0
Total For FRC53							0.00	0	0
FRC54 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC54 SPOT							0.00	0	0
Total For FRC54							0.00	0	0
FRC5€ On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC55 SPOT							0.00	0	0
Total For FRC55							0.00	0	0
FRC5€ On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC56 SPOT							0.00	0	0
Total For FRC56							0.00	0	0
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC57 SPOT							0.00	0	0
Total For FRC57							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ14							0.00	0	0
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	200,000
Total FRJ16 SPOT							0.00	0	200,000
Total For FRJ16							0.00	0	200,000
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ18 SPOT							0.00	0	0
Total For FRJ18							0.00	0	0
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS35 SPOT							0.00	0	0
Total For FRS35							0.00	0	0
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS36 SPOT							0.00	0	0
Total For FRS36							0.00	0	0
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS37 SPOT							0.00	0	0
Total For FRS37							0.00	0	0
FRS39 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS44							0.00	0	0
FRS45 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS45 SPOT							0.00	0	0
Total For FRS45							0.00	0	0
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS46 SPOT							0.00	0	0
Total For FRS46							0.00	0	0
FRS47 On 07/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS47 SPOT							0.00	0	0
Total For FRS47							0.00	0	0
FRS48 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS48 SPOT							0.00	0	0
Total For FRS48							0.00	0	0
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000		1,000,000,000.00	10,000,000	5,000,000	
Total FRS49 SPOT						1,000,000,000.00	10,000,000	5,000,000	
Total For FRS49						1,000,000,000.00	10,000,000	5,000,000	
FRS50 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS50 SPOT							0.00	0	0
Total For FRS50							0.00	0	0
FRS51 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS51 SPOT							0.00	0	0
Total For FRS51							0.00	0	0
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS52 SPOT							0.00	0	0
Total For FRS52							0.00	0	0
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000		500,000,000.00	5,000	3,002,000	
Total FRX14 SPOT						500,000,000.00	5,000	3,002,000	
Total For FRX14						500,000,000.00	5,000	3,002,000	
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000		13,200,000,000.00	132,000	306,000	
Total FRX15 SPOT						13,200,000,000.00	132,000	306,000	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX15							13,200,000,000.00	132,000	306,000
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			0.00	0	0
Total GFC2 SPOT							0.00	0	0
Total For GFC2							0.00	0	0
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0
Total GOVEX1 SPOT							0.00	0	0
Total For GOVEX1							0.00	0	0
GPT0E On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT08 SPOT							0.00	0	0
Total For GPT08							0.00	0	0
GPT1A On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1A2 SPOT							0.00	0	0
Total For GPT1A2							0.00	0	0
GPT1E On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1B2 SPOT							0.00	0	0
Total For GPT1B2							0.00	0	0
GPT1C On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1C2 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GPT1C2							0.00	0	0
GPT1E On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT1D2 SPOT							0.00	0	0
Total For GPT1D2							0.00	0	0
GPT2A On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT2A1 SPOT							0.00	0	0
Total For GPT2A1							0.00	0	0
GPT2E On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT2B1 SPOT							0.00	0	0
Total For GPT2B1							0.00	0	0
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	200,000
Total GPT2C1 SPOT							0.00	0	200,000
Total For GPT2C1							0.00	0	200,000
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GR1A2A SPOT							0.00	0	0
Total For GR1A2A							0.00	0	0
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 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA283 SPOT							0.00	0	0
Total For GRA283							0.00	0	0
GRA28 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA284 SPOT							0.00	0	0
Total For GRA284							0.00	0	0
GRA28 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA285 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 GRA285							0.00	0	0
GRA285 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA286 SPOT							0.00	0	0
Total For GRA286							0.00	0	0
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
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
Total For GRD157							0.00	0	0
GRD158 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD158 SPOT							0.00	0	0
Total For GRD158							0.00	0	0
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDB1 SPOT							0.00	0	0
Total For GRDB1							0.00	0	0
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRDC1 SPOT							0.00	0	0
Total For GRDC1							0.00	0	0
GRN1A1 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1A1 SPOT							0.00	0	0
Total For GRN1A1							0.00	0	0
GRN1B On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1B 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 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	200,000
Total GRT01 SPOT							0.00	0	200,000
Total For GRT01							0.00	0	200,000
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
Total For HMS1B3							0.00	0	0
HMS1 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
HMS1 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
HMS1 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
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B8 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 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
Total For HMS1D2							0.00	0	0
HMS11 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
HMS11 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
HMS11 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
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1E2 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 HMS1E2							0.00	0	0
HMS11 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
HMS11 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
HMS11 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
HMS11 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			3,409,700,000.00	34,097,000	35,113,000
Total HWAY20 SPOT							3,409,700,000.00	34,097,000	35,113,000
Total For HWAY20							3,409,700,000.00	34,097,000	35,113,000
HWAY On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	98,000,000
Total HWAY23 SPOT							0.00	0	98,000,000
Total For HWAY23							0.00	0	98,000,000
HWAY On 07/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY24 SPOT							0.00	0	0
Total For HWAY24							0.00	0	0
HWAY On 31/07/2034 Spot Bond			100.00000	100.00000			5,800,000,000.00	58,000	13,050,000
Total HWAY34 SPOT							5,800,000,000.00	58,000	13,050,000
Total For HWAY34							5,800,000,000.00	58,000	13,050,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL01							0.00	0	0
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	20,000,000
Total IBL03 SPOT							0.00	0	20,000,000
Total For IBL03							0.00	0	20,000,000
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			0.00	0	5,000,000
Total IBL11 SPOT							0.00	0	5,000,000
Total For IBL11							0.00	0	5,000,000
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	900,000
Total IBL12 SPOT							0.00	0	900,000
Total For IBL12							0.00	0	900,000
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	300,000
Total IBL13 SPOT							0.00	0	300,000
Total For IBL13							0.00	0	300,000
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL14 SPOT							0.00	0	0
Total For IBL14							0.00	0	0
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL15 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			100,000,000.00	1,000	1,000
Total IC02 SPOT							100,000,000.00	1,000	1,000
Total For IC02							100,000,000.00	1,000	1,000
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IKH2D							0.00	0	0
IN03 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN03 SPOT							0.00	0	0
Total For IN03							0.00	0	0
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN04 SPOT							0.00	0	0
Total For IN04							0.00	0	0
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN07 SPOT							0.00	0	0
Total For IN07							0.00	0	0
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total IN09 SPOT							0.00	0	0
Total For IN09							0.00	0	0
IND12 ¹ On 01/07/2012 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000
Total IND125 SPOT							200,000,000,000.00	2,000,000	1,000,000
Total For IND125							200,000,000,000.00	2,000,000	1,000,000
IND12 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ On 26/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND130 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 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
Total For IND131							0.00	0	0
IND13 On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND132 SPOT							0.00	0	0
Total For IND132							0.00	0	0
IND13 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND133 SPOT							0.00	0	0
Total For IND133							0.00	0	0
IND13 On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND134 SPOT							0.00	0	0
Total For IND134							0.00	0	0
IND13 On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND135 SPOT							0.00	0	0
Total For IND135							0.00	0	0
IND13 On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND136 SPOT							0.00	0	0
Total For IND136							0.00	0	0
IND13 On 13/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND137 SPOT							0.00	0	0
Total For IND137							0.00	0	0
IND13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND138 SPOT							0.00	0	0
Total For IND138							0.00	0	0
IND13 On 27/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND139 SPOT							0.00	0	0
Total For IND139							0.00	0	0
IND14 On 25/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND143 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 IND143							0.00	0	0
IND14 On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND146 SPOT							0.00	0	0
Total For IND146							0.00	0	0
ING10 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING100 SPOT							0.00	0	0
Total For ING100							0.00	0	0
ING10 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING101 SPOT							0.00	0	0
Total For ING101							0.00	0	0
ING10 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING102 SPOT							0.00	0	0
Total For ING102							0.00	0	0
ING11 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING114 SPOT							0.00	0	0
Total For ING114							0.00	0	0
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING115 SPOT							0.00	0	0
Total For ING115							0.00	0	0
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING116 SPOT							0.00	0	0
Total For ING116							0.00	0	0
ING11 On 29/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING117 SPOT							0.00	0	0
Total For ING117							0.00	0	0
ING11 On 15/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING119 SPOT							0.00	0	0
Total For ING119							0.00	0	0
ING12 On 24/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING120 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING120							0.00	0	0
ING29 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING29 SPOT							0.00	0	0
Total For ING29							0.00	0	0
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING30 SPOT							0.00	0	0
Total For ING30							0.00	0	0
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING31 SPOT							0.00	0	0
Total For ING31							0.00	0	0
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING32 SPOT							0.00	0	0
Total For ING32							0.00	0	0
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING33 SPOT							0.00	0	0
Total For ING33							0.00	0	0
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING34 SPOT							0.00	0	0
Total For ING34							0.00	0	0
ING36 On 26/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING36 SPOT							0.00	0	0
Total For ING36							0.00	0	0
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING46 SPOT							0.00	0	0
Total For ING46							0.00	0	0
ING53 On 14/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING53 SPOT							0.00	0	0
Total For ING53							0.00	0	0
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING60U SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING60U							0.00	0	0
ING61 On 27/06/2011 Spot Bond			8.30000	8.30000			0.00	0	0
Total ING61 SPOT							0.00	0	0
Total For ING61							0.00	0	0
ING71 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING71 SPOT							0.00	0	0
Total For ING71							0.00	0	0
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING82 SPOT							0.00	0	0
Total For ING82							0.00	0	0
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING89 SPOT							0.00	0	0
Total For ING89							0.00	0	0
ING97 On 10/03/2012 Spot Bond			8.82500	8.82500			0.00	0	0
Total ING97 SPOT							0.00	0	0
Total For ING97							0.00	0	0
INJ01 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ01 SPOT							0.00	0	0
Total For INJ01							0.00	0	0
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total INJ02 SPOT							0.00	0	0
Total For INJ02							0.00	0	0
IP252L On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP252U SPOT							0.00	0	0
Total For IP252U							0.00	0	0
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			400,000,000.00	4,000	4,000
Total IPL4 SPOT							400,000,000.00	4,000	4,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL4							400,000,000.00	4,000	4,000
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			7,800,000,000.00	78,000	37,771,000
Total IPL6 SPOT							7,800,000,000.00	78,000	37,771,000
Total For IPL6							7,800,000,000.00	78,000	37,771,000
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			20,300,000,000.00	203,000	145,000
Total IV01 SPOT							20,300,000,000.00	203,000	145,000
Total For IV01							20,300,000,000.00	203,000	145,000
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
Total For IV014							0.00	0	0
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	400,000
Total IV015 SPOT							0.00	0	400,000
Total For IV015							0.00	0	400,000
IV03 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV03 SPOT							0.00	0	0
Total For IV03							0.00	0	0
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV04 SPOT							0.00	0	0
Total For IV04							0.00	0	0
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV07 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 IV07							0.00	0	0
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV08 SPOT							0.00	0	0
Total For IV08							0.00	0	0
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV09 SPOT							0.00	0	0
Total For IV09							0.00	0	0
IVA125 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
IVA126 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
IVA127 On 07/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA127 SPOT							0.00	0	0
Total For IVA127							0.00	0	0
IVA128 On 14/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA128 SPOT							0.00	0	0
Total For IVA128							0.00	0	0
IVA129 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA129 SPOT							0.00	0	0
Total For IVA129							0.00	0	0
IVA130 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA130 SPOT							0.00	0	0
Total For IVA130							0.00	0	0
IVA131 On 04/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA131 SPOT							0.00	0	0
Total For IVA131							0.00	0	0
IVA132 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA132 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVA132							0.00	0	0
IVA132 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA133 SPOT							0.00	0	0
Total For IVA133							0.00	0	0
IVA134 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA134 SPOT							0.00	0	0
Total For IVA134							0.00	0	0
IVA135 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA135 SPOT							0.00	0	0
Total For IVA135							0.00	0	0
IVA136 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA136 SPOT							0.00	0	0
Total For IVA136							0.00	0	0
IVA137 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA137 SPOT							0.00	0	0
Total For IVA137							0.00	0	0
IVA138 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA138 SPOT							0.00	0	0
Total For IVA138							0.00	0	0
IVA139 On 29/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA139 SPOT							0.00	0	0
Total For IVA139							0.00	0	0
IVA140 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
IVA144 On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA145 SPOT							0.00	0	0
Total For IVA145							0.00	0	0
IVC00 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC001 SPOT							0.00	0	0
Total For IVC001							0.00	0	0
IVC00 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC002 SPOT							0.00	0	0
Total For IVC002							0.00	0	0
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF01U SPOT							0.00	0	0
Total For KCF01U							0.00	0	0
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KCF02U SPOT							0.00	0	0
Total For KCF02U							0.00	0	0
KSB00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB004 SPOT							0.00	0	0
Total For KSB004							0.00	0	0
KSB00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total KSB005 SPOT							0.00	0	0
Total For KSB005							0.00	0	0
KSB00 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		400,000,000,000.00	4,000,000	2,000,000	
Total LGL1 SPOT						400,000,000,000.00	4,000,000	2,000,000	
Total For LGL1						400,000,000,000.00	4,000,000	2,000,000	
LUX44 On 24/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total LUX44 SPOT							0.00	0	0
Total For LUX44							0.00	0	0
LUX45 On 23/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total LUX45 SPOT							0.00	0	0
Total For LUX45							0.00	0	0
MAQ01 On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ002 SPOT							0.00	0	0
Total For MAQ002							0.00	0	0
MAQ01 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ004 SPOT							0.00	0	0
Total For MAQ004							0.00	0	0
MAQ01 On 30/09/2011 Spot Bond			100.00000	100.00000		51,000,000,000,000.00	510,000,000	250,000,000	
Total MAQ005 SPOT						51,000,000,000,000.00	510,000,000	250,000,000	
Total For MAQ005						51,000,000,000,000.00	510,000,000	250,000,000	
MBF01 On 16/04/2012 Spot Bond			7.09500	7.09500		28,380,000,000.00	4,000,000	2,000,000	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBF017 SPOT							28,380,000,000.00	4,000,000	2,000,000
Total For MBF017							28,380,000,000.00	4,000,000	2,000,000
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	800,000
Total MBF018 SPOT							0.00	0	800,000
Total For MBF018							0.00	0	800,000
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF019 SPOT							0.00	0	0
Total For MBF019							0.00	0	0
MBF02 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF021 SPOT							0.00	0	0
Total For MBF021							0.00	0	0
MBF02 On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF023 SPOT							0.00	0	0
Total For MBF023							0.00	0	0
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF024 SPOT							0.00	0	0
Total For MBF024							0.00	0	0
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF025 SPOT							0.00	0	0
Total For MBF025							0.00	0	0
MBF04 On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF04 SPOT							0.00	0	0
Total For MBF04							0.00	0	0
MBF16 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF16 SPOT							0.00	0	0
Total For MBF16							0.00	0	0
MBP01 On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP011 SPOT							0.00	0	0
Total For MBP011							0.00	0	0
MBP01 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP012 SPOT							0.00	0	0
Total For MBP012							0.00	0	0
MBP012 On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP013 SPOT							0.00	0	0
Total For MBP013							0.00	0	0
MBP013 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP10U SPOT							0.00	0	0
Total For MBP10U							0.00	0	0
MBP10U On 10/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP14U SPOT							0.00	0	0
Total For MBP14U							0.00	0	0
MBP14U On 13/10/2012 Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000	3,000,000	
Total MBP16U SPOT						600,000,000,000.00	6,000,000	3,000,000	
Total For MBP16U						600,000,000,000.00	6,000,000	3,000,000	
MBP16U On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP17U SPOT							0.00	0	0
Total For MBP17U							0.00	0	0
MBP17U On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP18U SPOT							0.00	0	0
Total For MBP18U							0.00	0	0
MBP18U On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP19U SPOT							0.00	0	0
Total For MBP19U							0.00	0	0
MBP19U On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP20U SPOT							0.00	0	0
Total For MBP20U							0.00	0	0
MBP20U On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP21U SPOT							0.00	0	0
Total For MBP21U							0.00	0	0
MCB11 On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MCB1M SPOT							0.00	0	0
Total For MCB1M							0.00	0	0
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	63,000,000
Total MET01 SPOT							0.00	0	63,000,000
Total For MET01							0.00	0	63,000,000
MFS1A On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A1 SPOT							0.00	0	0
Total For MFS1A1							0.00	0	0
MFS1A On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A2 SPOT							0.00	0	0
Total For MFS1A2							0.00	0	0
MFS1E On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1B SPOT							0.00	0	0
Total For MFS1B							0.00	0	0
MGL01 On 15/09/2015 Spot Bond			100.00000	100.00000			200,000,000.00	2,000	16,002,000
Total MGL01 SPOT							200,000,000.00	2,000	16,002,000
Total For MGL01							200,000,000.00	2,000	16,002,000
MTN02 On 13/07/2014 Spot Bond			100.00000	100.00000			25,000,000,000.00	250,000	201,000
Total MTN02 SPOT							25,000,000,000.00	250,000	201,000
Total For MTN02							25,000,000,000.00	250,000	201,000
MTN03 On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	19,600,000
Total MTN03 SPOT							0.00	0	19,600,000
Total For MTN03							0.00	0	19,600,000
MTN04 On 13/07/2017 Spot Bond			100.00000	100.00000			12,400,000,000.00	124,000	5,006,000
Total MTN04 SPOT							12,400,000,000.00	124,000	5,006,000
Total For MTN04							12,400,000,000.00	124,000	5,006,000
MTN05 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	61,000,000
Total MTN05 SPOT							0.00	0	61,000,000
Total For MTN05							0.00	0	61,000,000
MTNC On 10/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MTNC04 SPOT							0.00	0	0
Total For MTNC04							0.00	0	0
MTNF0 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			0.00	0	1,100,000
Total NBK1B SPOT							0.00	0	1,100,000
Total For NBK1B							0.00	0	1,100,000
NBK2F On 15/09/2015 Spot Bond			100.00000	100.00000		12,500,000,000.00	125,000	125,000	1,409,000
Total NBK2A SPOT						12,500,000,000.00	125,000	125,000	1,409,000
Total For NBK2A						12,500,000,000.00	125,000	125,000	1,409,000
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK2B SPOT							0.00	0	0
Total For NBK2B							0.00	0	0
NBK3F On 09/09/2019 Spot Bond			100.00000	100.00000		6,600,000,000.00	66,000	66,000	6,004,000
Total NBK3A SPOT						6,600,000,000.00	66,000	66,000	6,004,000
Total For NBK3A						6,600,000,000.00	66,000	66,000	6,004,000
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
NBK6F On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
Total NBK6A SPOT							0.00	0	5,000,000
Total For NBK6A							0.00	0	5,000,000
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	300,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK6B SPOT							0.00	0	300,000
Total For NBK6B							0.00	0	300,000
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK7B SPOT							0.00	0	0
Total For NBK7B							0.00	0	0
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			19,900,000,000.00	199,000	8,011,000
Total NBK9A SPOT							19,900,000,000.00	199,000	8,011,000
Total For NBK9A							19,900,000,000.00	199,000	8,011,000
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	400,000
Total NBK11 SPOT							0.00	0	400,000
Total For NBK11							0.00	0	400,000
NBRN On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBRN1 SPOT							0.00	0	0
Total For NBRN1							0.00	0	0
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN17 SPOT							0.00	0	0
Total For NCLN17							0.00	0	0
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000
Total NCLN19 SPOT							100,000,000,000.00	1,000,000	500,000
Total For NCLN19							100,000,000,000.00	1,000,000	500,000
NCLN On 21/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN24 SPOT							0.00	0	0
Total For NCLN24							0.00	0	0
NCLN: On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN42 SPOT							0.00	0	0
Total For NCLN42							0.00	0	0
NCLN: On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN43 SPOT							0.00	0	0
Total For NCLN43							0.00	0	0
NCLN: On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN44 SPOT							0.00	0	0
Total For NCLN44							0.00	0	0
NCLN: On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN45 SPOT							0.00	0	0
Total For NCLN45							0.00	0	0
NCLN: On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN46 SPOT							0.00	0	0
Total For NCLN46							0.00	0	0
NCLN: On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN48 SPOT							0.00	0	0
Total For NCLN48							0.00	0	0
NCLN: On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN49 SPOT							0.00	0	0
Total For NCLN49							0.00	0	0
NCLN: On 25/03/2013 Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000	1,000,000	
Total NCLN50 SPOT						200,000,000,000.00	2,000,000	1,000,000	
Total For NCLN50						200,000,000,000.00	2,000,000	1,000,000	
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000		0.00	0	300,000	
Total NCLN51 SPOT						0.00	0	300,000	
Total For NCLN51						0.00	0	300,000	
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000		0.00	0	300,000	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN52 SPOT							0.00	0	300,000
Total For NCLN52							0.00	0	300,000
NCLN# On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	300,000
Total NCLN53 SPOT							0.00	0	300,000
Total For NCLN53							0.00	0	300,000
NCLN# On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN54 SPOT							0.00	0	0
Total For NCLN54							0.00	0	0
NCLN# On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN55 SPOT							0.00	0	0
Total For NCLN55							0.00	0	0
NCLN# On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN56 SPOT							0.00	0	0
Total For NCLN56							0.00	0	0
NCLN# On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN58 SPOT							0.00	0	0
Total For NCLN58							0.00	0	0
NCLN# On 07/07/2011 Spot Bond			7.60000	7.60000			0.00	0	0
Total NCLN59 SPOT							0.00	0	0
Total For NCLN59							0.00	0	0
NCLN# On 07/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN60 SPOT							0.00	0	0
Total For NCLN60							0.00	0	0
NCLN# On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN61 SPOT							0.00	0	0
Total For NCLN61							0.00	0	0
NCLN# On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN62 SPOT							0.00	0	0
Total For NCLN62							0.00	0	0
NCLN# On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN63 SPOT							0.00	0	0
Total For NCLN63							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	0
Total NED11 SPOT							0.00	0	0
Total For NED11							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12A SPOT							0.00	0	0
Total For NED12A							0.00	0	0
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12B SPOT							0.00	0	0
Total For NED12B							0.00	0	0
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000	22,000
Total NED6 SPOT							3,000,000,000.00	30,000	22,000
Total For NED6							3,000,000,000.00	30,000	22,000
NED7 On 08/02/2012 Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	11,000
Total NED7 SPOT							1,500,000,000.00	15,000	11,000
Total For NED7							1,500,000,000.00	15,000	11,000
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,003,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NED8 SPOT							300,000,000.00	3,000	3,003,000
Total For NED8							300,000,000.00	3,000	3,003,000
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	300,000
Total NET31 SPOT							0.00	0	300,000
Total For NET31							0.00	0	300,000
NET39 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET39 SPOT							0.00	0	0
Total For NET39							0.00	0	0
NILB10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NILB10 SPOT							0.00	0	0
Total For NILB10							0.00	0	0
NILB6 On 29/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NILB6 SPOT							0.00	0	0
Total For NILB6							0.00	0	0
NILB9 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NILB9 SPOT							0.00	0	0
Total For NILB9							0.00	0	0
NMP20N On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NMP20N SPOT							0.00	0	0
Total For NMP20N							0.00	0	0
NQ1A On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQ1A10 SPOT							0.00	0	0
Total For NQ1A10							0.00	0	0
NQ1A On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0
Total NQ1A11 SPOT							0.00	0	0
Total For NQ1A11							0.00	0	0
NQ1A On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0
Total NQ1A12 SPOT							0.00	0	0
Total For NQ1A12							0.00	0	0
NQ1A On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0
Total NQ1A13 SPOT							0.00	0	0
Total For NQ1A13							0.00	0	0
NQ1B On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1B10 SPOT							0.00	0	0
Total For NQ1B10							0.00	0	0
NQ1B On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0
Total NQ1B11 SPOT							0.00	0	0
Total For NQ1B11							0.00	0	0
NQ1B On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0
Total NQ1B12 SPOT							0.00	0	0
Total For NQ1B12							0.00	0	0
NQ1C On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1C10 SPOT							0.00	0	0
Total For NQ1C10							0.00	0	0
NQ1C On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0
Total NQ1C11 SPOT							0.00	0	0
Total For NQ1C11							0.00	0	0
NQ1C On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0
Total NQ1C12 SPOT							0.00	0	0
Total For NQ1C12							0.00	0	0
NQF1 On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQF1A7 SPOT							0.00	0	0
Total For NQF1A7							0.00	0	0
NQF1/ On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A8 SPOT							0.00	0	0
Total For NQF1A8							0.00	0	0
NQF1/ On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1A9 SPOT							0.00	0	0
Total For NQF1A9							0.00	0	0
NQF1E On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B7 SPOT							0.00	0	0
Total For NQF1B7							0.00	0	0
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1B9 SPOT							0.00	0	0
Total For NQF1B9							0.00	0	0
NQF1C On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C7 SPOT							0.00	0	0
Total For NQF1C7							0.00	0	0
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1C9 SPOT							0.00	0	0
Total For NQF1C9							0.00	0	0
NQF1I On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D4 SPOT							0.00	0	0
Total For NQF1D4							0.00	0	0
NQF1I On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQF1D5 SPOT							0.00	0	0
Total For NQF1D5							0.00	0	0
NQF1I On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0
Total NQF1D6 SPOT							0.00	0	0
Total For NQF1D6							0.00	0	0
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	9,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NRA013 SPOT							0.00	0	9,000
Total For NRA013							0.00	0	9,000
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
Total NRA014 SPOT							0.00	0	10,000,000
Total For NRA014							0.00	0	10,000,000
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	17,000,000
Total NRA018 SPOT							0.00	0	17,000,000
Total For NRA018							0.00	0	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			2,200,000,000.00	22,000	9,017,000
Total NRA022 SPOT							2,200,000,000.00	22,000	9,017,000
Total For NRA022							2,200,000,000.00	22,000	9,017,000
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	68,000,000
Total NRA023 SPOT							0.00	0	68,000,000
Total For NRA023							0.00	0	68,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			10,551,800,000,000.00	105,518,000	57,759,000
Total NRA028 SPOT							10,551,800,000,000.00	105,518,000	57,759,000
Total For NRA028							10,551,800,000,000.00	105,518,000	57,759,000
NTC07 On 01/03/2012 Spot Bond			8.07500	8.07500			0.00	0	0
Total NTC07 SPOT							0.00	0	0
Total For NTC07							0.00	0	0
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC08 SPOT							0.00	0	0
Total For NTC08							0.00	0	0
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC09 SPOT							0.00	0	0
Total For NTC09							0.00	0	0
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC10 SPOT							0.00	0	0
Total For NTC10							0.00	0	0
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC11 SPOT							0.00	0	0
Total For NTC11							0.00	0	0
OCT1/ On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A1 SPOT							0.00	0	0
Total For OCT1A1							0.00	0	0
OCT1/ On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A4 SPOT							0.00	0	0
Total For OCT1A4							0.00	0	0
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1B1 SPOT							0.00	0	0
Total For OCT1B1							0.00	0	0
OCT1C On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1C1 SPOT							0.00	0	0
Total For OCT1C1							0.00	0	0
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1D1 SPOT							0.00	0	0
Total For OCT1D1							0.00	0	0
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1E1 SPOT							0.00	0	0
Total For OCT1E1							0.00	0	0
OML0 On 27/10/2015 Spot Bond			100.00000	100.00000			22,900,000,000.00	229,000	1,012,000
Total OML01 SPOT							22,900,000,000.00	229,000	1,012,000
Total For OML01							22,900,000,000.00	229,000	1,012,000
OMN0 On 28/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total OMN01 SPOT							0.00	0	0
Total For OMN01							0.00	0	0
OTC1/ On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OTC1AU SPOT							0.00	0	0
Total For OTC1AU							0.00	0	0
OTCAI On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA03 SPOT							0.00	0	0
Total For OTCA03							0.00	0	0
OTCAI On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA05 SPOT							0.00	0	0
Total For OTCA05							0.00	0	0
OTCAI On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA06 SPOT							0.00	0	0
Total For OTCA06							0.00	0	0
OTCAI On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA07 SPOT							0.00	0	0
Total For OTCA07							0.00	0	0
OTCAI On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA08 SPOT							0.00	0	0
Total For OTCA08							0.00	0	0
OTCAI On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCA10 SPOT							0.00	0	0
Total For OTCA10							0.00	0	0
OTCB On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCB1U SPOT							0.00	0	0
Total For OTCB1U							0.00	0	0
PBETC On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PBET01 SPOT							0.00	0	0
Total For PBET01							0.00	0	0
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2A4 SPOT							0.00	0	0
Total For PC2A4							0.00	0	0
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PR2D1B SPOT							0.00	0	0
Total For PR2D1B							0.00	0	0
PR2D1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1F SPOT							0.00	0	0
Total For PR2D1F							0.00	0	0
PR2D2 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D4D SPOT							0.00	0	0
Total For PR2D4D							0.00	0	0
PRM1 On 15/02/2014 Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000	
Total PRM1A4 SPOT						400,000,000,000.00	4,000,000	2,000,000	
Total For PRM1A4						400,000,000,000.00	4,000,000	2,000,000	
PRP1 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1A3 SPOT							0.00	0	0
Total For PRP1A3							0.00	0	0
PRP1E On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1B3 SPOT							0.00	0	0
Total For PRP1B3							0.00	0	0
PRP1C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1C3 SPOT							0.00	0	0
Total For PRP1C3							0.00	0	0
PRP2 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP2A2 SPOT							0.00	0	0
Total For PRP2A2							0.00	0	0
PSG01 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PSG01 SPOT							0.00	0	0
Total For PSG01							0.00	0	0
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R009P SPOT							0.00	0	0
Total For R009P							0.00	0	0
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R010P SPOT							0.00	0	0
Total For R010P							0.00	0	0
R120C On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total R120C SPOT							0.00	0	0
Total For R120C							0.00	0	0
R155 On 31/08/2011 Spot Bond			5.56000	5.60000			222,400,000,000.00	40,000,000	68,000,000
Total R155 SPOT							222,400,000,000.00	40,000,000	68,000,000
Total For R155							222,400,000,000.00	40,000,000	68,000,000
R155P On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total R155P SPOT							0.00	0	0
Total For R155P							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.51000	7.55000			168,924,418,625,470.00	22,493,264,797	9,869,354,500
Total R157 SPOT							168,924,418,625,470.00	22,493,264,797	9,869,354,500
Total For R157							168,924,418,625,470.00	22,493,264,797	9,869,354,500
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			8.59000	8.60000			57,999,435,021,790.00	6,751,971,481	11,553,699,000
Total R186 SPOT							57,999,435,021,790.00	6,751,971,481	11,553,699,000
Total For R186							57,999,435,021,790.00	6,751,971,481	11,553,699,000
R187P On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R187P SPOT							0.00	0	0
Total For R187P							0.00	0	0
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			1.22000	1.22000			767,380,000,000.00	629,000,000	2,832,400,000
Total R189 SPOT							767,380,000,000.00	629,000,000	2,832,400,000
Total For R189							767,380,000,000.00	629,000,000	2,832,400,000
R197 On 07/12/2023 Spot Bond			2.57000	2.57000			622,520,820,000.00	242,226,000	382,003,464
Total R197 SPOT							622,520,820,000.00	242,226,000	382,003,464
Total For R197							622,520,820,000.00	242,226,000	382,003,464
R201 On 21/12/2014 Spot Bond			7.13000	7.17000			8,752,117,780,000.00	1,227,506,000	3,496,828,000
Total R201 SPOT							8,752,117,780,000.00	1,227,506,000	3,496,828,000
Total For R201							8,752,117,780,000.00	1,227,506,000	3,496,828,000
R202 On 07/12/2033 Spot Bond			2.53000	2.53000			2,264,425,900,000.00	895,030,000	2,567,583,330
Total R202 SPOT							2,264,425,900,000.00	895,030,000	2,567,583,330
Total For R202							2,264,425,900,000.00	895,030,000	2,567,583,330
R203 On 15/09/2017 Spot Bond			8.10000	8.13000			46,558,127,700,000.00	5,747,917,000	4,990,254,000
Total R203 SPOT							46,558,127,700,000.00	5,747,917,000	4,990,254,000
Total For R203							46,558,127,700,000.00	5,747,917,000	4,990,254,000
R204 On 21/12/2018 Spot Bond			8.29500	8.31000			32,354,979,300,000.00	3,900,540,000	5,643,619,000
Total R204 SPOT							32,354,979,300,000.00	3,900,540,000	5,643,619,000
Total For R204							32,354,979,300,000.00	3,900,540,000	5,643,619,000
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			6.93000	6.97000			31,166,323,650,000.00	4,497,305,000	3,666,072,000
Total R206 SPOT							31,166,323,650,000.00	4,497,305,000	3,666,072,000
Total For R206							31,166,323,650,000.00	4,497,305,000	3,666,072,000
R207 On 15/01/2020 Spot Bond			8.39000	8.39000			18,853,655,620,000.00	2,247,158,000	8,617,594,800
Total R207 SPOT							18,853,655,620,000.00	2,247,158,000	8,617,594,800
Total For R207							18,853,655,620,000.00	2,247,158,000	8,617,594,800
R208 On 31/03/2021 Spot Bond			8.43000	8.41500			37,012,505,100,000.00	4,390,570,000	7,516,099,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 SPOT							37,012,505,100,000.00	4,390,570,000	7,516,099,000
Total For R208							37,012,505,100,000.00	4,390,570,000	7,516,099,000
R209 On 31/03/2036 Spot Bond			8.78500	8.79500			18,181,857,680,000.00	2,069,648,000	11,150,690,000
Total R209 SPOT							18,181,857,680,000.00	2,069,648,000	11,150,690,000
Total For R209							18,181,857,680,000.00	2,069,648,000	11,150,690,000
R210 On 31/03/2028 Spot Bond			2.60000	2.60000			5,379,400,000.00	2,069,000	401,304,000
Total R210 SPOT							5,379,400,000.00	2,069,000	401,304,000
Total For R210							5,379,400,000.00	2,069,000	401,304,000
R211 On 31/01/2017 Spot Bond			1.99000	1.99000			27,860,000,000.00	14,000,000	893,574,997
Total R211 SPOT							27,860,000,000.00	14,000,000	893,574,997
Total For R211							27,860,000,000.00	14,000,000	893,574,997
R212 On 31/01/2022 Spot Bond			2.54000	2.54000			272,770,600,000.00	107,390,000	302,427,755
Total R212 SPOT							272,770,600,000.00	107,390,000	302,427,755
Total For R212							272,770,600,000.00	107,390,000	302,427,755
R213 On 28/02/2031 Spot Bond			8.79500	8.80500			0.00	0	661,406,000
Total R213 SPOT							0.00	0	661,406,000
Total For R213							0.00	0	661,406,000
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			9,972,235,000,000.00	1,534,190,000	2,211,358,000
Total R214 SPOT							9,972,235,000,000.00	1,534,190,000	2,211,358,000
Total For R214							9,972,235,000,000.00	1,534,190,000	2,211,358,000
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
RESB1 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RESB01 SPOT							0.00	0	0
Total For RESB01							0.00	0	0
RMBI0 On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT							0.00	0	0
Total For RMBI06							0.00	0	0
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RP001 SPOT							0.00	0	0
Total For RP001							0.00	0	0
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RP002 SPOT							0.00	0	0
Total For RP002							0.00	0	0
RPG0 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPG01 SPOT							0.00	0	0
Total For RPG01							0.00	0	0
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW02 SPOT							0.00	0	0
Total For RW02							0.00	0	0
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total RW21 SPOT							0.00	0	0
Total For RW21							0.00	0	0
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBC2 SPOT							0.00	0	0
Total For SBC2							0.00	0	0
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK10 SPOT							0.00	0	0
Total For SBK10							0.00	0	0
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
Total SBK12 SPOT							0.00	0	10,000,000
Total For SBK12							0.00	0	10,000,000
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	1,100,000
Total SBK13 SPOT							0.00	0	1,100,000
Total For SBK13							0.00	0	1,100,000
SBK5 On 17/11/2011 Spot Bond			100.00000	100.00000			31,600,000,000.00	316,000	54,336,780
Total SBK5 SPOT							31,600,000,000.00	316,000	54,336,780
Total For SBK5							31,600,000,000.00	316,000	54,336,780
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	17,000,000
Total SBK7 SPOT							1,700,000,000.00	17,000	17,000,000
Total For SBK7							1,700,000,000.00	17,000	17,000,000
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK8 SPOT							200,000,000.00	2,000	2,000,000
Total For SBK8							200,000,000.00	2,000	2,000,000
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			2,700,000,000.00	27,000	3,000,000
Total SBK9 SPOT							2,700,000,000.00	27,000	3,000,000
Total For SBK9							2,700,000,000.00	27,000	3,000,000
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			0.00	0	416,000
Total SBK11 SPOT							0.00	0	416,000
Total For SBK11							0.00	0	416,000
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN18 SPOT							0.00	0	0
Total For SBN18							0.00	0	0
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN20 SPOT							0.00	0	0
Total For SBN20							0.00	0	0
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN27 SPOT							0.00	0	0
Total For SBN27							0.00	0	0
SBN29 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN29 SPOT							0.00	0	0
Total For SBN29							0.00	0	0
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN31 SPOT							0.00	0	0
Total For SBN31							0.00	0	0
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN32 SPOT							0.00	0	0
Total For SBN32							0.00	0	0
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN33 SPOT							0.00	0	0
Total For SBN33							0.00	0	0
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN34 SPOT							0.00	0	0
Total For SBN34							0.00	0	0
SBN35 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN35 SPOT							0.00	0	0
Total For SBN35							0.00	0	0
SBN36 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN36 SPOT							0.00	0	0
Total For SBN36							0.00	0	0
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN42 SPOT							0.00	0	0
Total For SBN42							0.00	0	0
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN45 SPOT							0.00	0	0
Total For SBN45							0.00	0	0
SBN47 On 21/07/2011 Spot Bond			2.50000	2.50000			0.00	0	0
Total SBN47 SPOT							0.00	0	0
Total For SBN47							0.00	0	0
SBN48 On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN48 SPOT							0.00	0	0
Total For SBN48							0.00	0	0
SBN49 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN49 SPOT							0.00	0	0
Total For SBN49							0.00	0	0
SBR00 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR002 SPOT							0.00	0	0
Total For SBR002							0.00	0	0
SBR00 On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR003 SPOT							0.00	0	0
Total For SBR003							0.00	0	0
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS13 SPOT							0.00	0	0
Total For SBS13							0.00	0	0
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS14 SPOT							0.00	0	0
Total For SBS14							0.00	0	0
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS15 SPOT							0.00	0	0
Total For SBS15							0.00	0	0
SBS16 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS16 SPOT							0.00	0	0
Total For SBS16							0.00	0	0
SBS17 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS17 SPOT							0.00	0	0
Total For SBS17							0.00	0	0
SBS18 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS18 SPOT							0.00	0	0
Total For SBS18							0.00	0	0
SBS19 On 23/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS19 SPOT							0.00	0	0
Total For SBS19							0.00	0	0
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS3 SPOT							0.00	0	0
Total For SBS3							0.00	0	0
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS4 SPOT							0.00	0	0
Total For SBS4							0.00	0	0
SBS5 On 07/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS5 SPOT							0.00	0	0
Total For SBS5							0.00	0	0
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS7 SPOT							0.00	0	100,000
Total For SBS7							0.00	0	100,000
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			4,300,000,000.00	43,000	952,000
Total SBS9 SPOT							4,300,000,000.00	43,000	952,000
Total For SBS9							4,300,000,000.00	43,000	952,000
SBSI1 On 03/07/2013 Spot Bond			100.00000	100.00000			462,000,000,000.00	4,620,000	2,826,000
Total SBSI10 SPOT							462,000,000,000.00	4,620,000	2,826,000
Total For SBSI10							462,000,000,000.00	4,620,000	2,826,000
SBSI1 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	400,000
Total SBSI11 SPOT							0.00	0	400,000
Total For SBSI11							0.00	0	400,000
SBSI1 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	400,000
Total SBSI12 SPOT							0.00	0	400,000
Total For SBSI12							0.00	0	400,000
SCM1 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM107 SPOT							0.00	0	0
Total For SCM107							0.00	0	0
SCM2 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM219 SPOT							0.00	0	0
Total For SCM219							0.00	0	0
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SHI02 SPOT							0.00	0	0
Total For SHI02							0.00	0	0
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SLI1 SPOT							0.00	0	0
Total For SLI1							0.00	0	0
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
Total SLI2 SPOT							0.00	0	5,000,000
Total For SLI2							0.00	0	5,000,000
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SMF1 SPOT							0.00	0	0
Total For SMF1							0.00	0	0
SMF2 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF2 SPOT							0.00	0	0
Total For SMF2							0.00	0	0
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF3 SPOT							0.00	0	0
Total For SMF3							0.00	0	0
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	7,000,000
Total SNT01 SPOT							0.00	0	7,000,000
Total For SNT01							0.00	0	7,000,000
SYN81 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN814 SPOT							0.00	0	0
Total For SYN814							0.00	0	0
SYN81 On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN815 SPOT							0.00	0	0
Total For SYN815							0.00	0	0
SYN81 On 04/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN816 SPOT							0.00	0	0
Total For SYN816							0.00	0	0
SYN81 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN817 SPOT							0.00	0	0
Total For SYN817							0.00	0	0
SYN81 On 18/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN819 SPOT							0.00	0	0
Total For SYN819							0.00	0	0
SYN82 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN820 SPOT							0.00	0	0
Total For SYN820							0.00	0	0
SYN82 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 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
SYN82 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN830 SPOT							0.00	0	0
Total For SYN830							0.00	0	0
SYN82 On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN831 SPOT							0.00	0	0
Total For SYN831							0.00	0	0
SYN82 On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SYN832 SPOT							0.00	0	0
Total For SYN832							0.00	0	0
SYN83 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN833 SPOT							0.00	0	0
Total For SYN833							0.00	0	0
SYN83 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN834 SPOT							0.00	0	0
Total For SYN834							0.00	0	0
SYN83 On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN835 SPOT							0.00	0	0
Total For SYN835							0.00	0	0
SYN83 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN836 SPOT							0.00	0	0
Total For SYN836							0.00	0	0
SYN83 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN837 SPOT							0.00	0	0
Total For SYN837							0.00	0	0
SYN83 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN838 SPOT							0.00	0	0
Total For SYN838							0.00	0	0
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			12,733,600,000,000.00	127,336,000	68,036,000
Total SZ18 SPOT							12,733,600,000,000.00	127,336,000	68,036,000
Total For SZ18							12,733,600,000,000.00	127,336,000	68,036,000
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ25 SPOT							0.00	0	0
Total For SZ25							0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total T018 SPOT							0.00	0	0
Total For T018							0.00	0	0
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TFS06 SPOT							0.00	0	0
Total For TFS06							0.00	0	0
TFS68 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS68U SPOT							0.00	0	0
Total For TFS68U							0.00	0	0
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0
Total TFS73 SPOT							0.00	0	0
Total For TFS73							0.00	0	0
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS77 SPOT							0.00	0	0
Total For TFS77							0.00	0	0
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS78 SPOT							0.00	0	0
Total For TFS78							0.00	0	0
TFS79 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS79 SPOT							0.00	0	0
Total For TFS79							0.00	0	0
TFS80 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS80 SPOT							0.00	0	0
Total For TFS80							0.00	0	0
TFS81 On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS81 SPOT							0.00	0	0
Total For TFS81							0.00	0	0
TFS82 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS82 SPOT							0.00	0	0
Total For TFS82							0.00	0	0
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TH7A2A SPOT							0.00	0	0
Total For TH7A2A							0.00	0	0
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	2,012,000
Total TL15 SPOT							0.00	0	2,012,000
Total For TL15							0.00	0	2,012,000
TL20 On 22/02/2020 Spot Bond			6.00000	6.00000			0.00	0	0
Total TL20 SPOT							0.00	0	0
Total For TL20							0.00	0	0
TN17 On 14/11/2017 Spot Bond			100.00000	100.00000		10,600,000,000.00		106,000	995,341,000
Total TN17 SPOT						10,600,000,000.00		106,000	995,341,000
Total For TN17						10,600,000,000.00		106,000	995,341,000
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000		7,462,926,600,000.00		74,629,266	332,708,000
Total TN20 SPOT						7,462,926,600,000.00		74,629,266	332,708,000
Total For TN20						7,462,926,600,000.00		74,629,266	332,708,000
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000		0.00		0	158,000,000
Total TN23 SPOT						0.00		0	158,000,000
Total For TN23						0.00		0	158,000,000
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000		0.00		0	30,300,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN25 SPOT							0.00	0	30,300,000
Total For TN25							0.00	0	30,300,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			222,800,000,000.00	2,228,000	81,326,000
Total TN27 SPOT							222,800,000,000.00	2,228,000	81,326,000
Total For TN27							222,800,000,000.00	2,228,000	81,326,000
TNF11 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TNF11 SPOT							0.00	0	0
Total For TNF11							0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			0.00	0	0
Total TR30 SPOT							0.00	0	0
Total For TR30							0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
Total TR31 SPOT							0.00	0	0
Total For TR31							0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
Total TR32 SPOT							0.00	0	0
Total For TR32							0.00	0	0
TSP11 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP111 SPOT							0.00	0	0
Total For TSP111							0.00	0	0
TSP11 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP116 SPOT							0.00	0	0
Total For TSP116							0.00	0	0
TSP11 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP117 SPOT							0.00	0	0
Total For TSP117							0.00	0	0
TSP11 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP118 SPOT							0.00	0	0
Total For TSP118							0.00	0	0
TSP11 On 14/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TSP12 On 02/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP121 SPOT							0.00	0	0
Total For TSP121							0.00	0	0
TSP12 On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP122 SPOT							0.00	0	0
Total For TSP122							0.00	0	0
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	35,000,000
Total UG21 SPOT							0.00	0	35,000,000
Total For UG21							0.00	0	35,000,000
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000		3,300,000,000,000.00		33,000,000	22,400,000
Total UTR02 SPOT						3,300,000,000,000.00		33,000,000	22,400,000
Total For UTR02						3,300,000,000,000.00		33,000,000	22,400,000
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR041 SPOT							0.00	0	0
Total For UTR041							0.00	0	0
UTR04 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR042 SPOT							0.00	0	0
Total For UTR042							0.00	0	0
UTR04 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR043 SPOT							0.00	0	0
Total For UTR043							0.00	0	0
UTR40 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR40 SPOT							0.00	0	0
Total For UTR40							0.00	0	0
VIP1A On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VIP1A2 SPOT							0.00	0	0
Total For VIP1A2							0.00	0	0
VIP1A: On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A3 SPOT							0.00	0	0
Total For VIP1A3							0.00	0	0
VIP1A: On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0
Total VIP1A4 SPOT							0.00	0	0
Total For VIP1A4							0.00	0	0
VIP1A: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A5 SPOT							0.00	0	0
Total For VIP1A5							0.00	0	0
VIP1B: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B2 SPOT							0.00	0	0
Total For VIP1B2							0.00	0	0
VIP1B: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1B3 SPOT							0.00	0	0
Total For VIP1B3							0.00	0	0
VIP1C: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C2 SPOT							0.00	0	0
Total For VIP1C2							0.00	0	0
VIP1C: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1C3 SPOT							0.00	0	0
Total For VIP1C3							0.00	0	0
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			0.00	0	55,319,000
Total WS04 SPOT							0.00	0	55,319,000
Total For WS04							0.00	0	55,319,000
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	206,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WS05 SPOT							0.00	0	206,000,000
Total For WS05							0.00	0	206,000,000
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	97,620,000
Total WSP1 SPOT							0.00	0	97,620,000
Total For WSP1							0.00	0	97,620,000
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	73,800,000
Total WSP2 SPOT							400,000,000,000.00	4,000,000	73,800,000
Total For WSP2							400,000,000,000.00	4,000,000	73,800,000
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	102,920,000
Total WSP3 SPOT							0.00	0	102,920,000
Total For WSP3							0.00	0	102,920,000
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	152,920,000
Total WSP4 SPOT							0.00	0	152,920,000
Total For WSP4							0.00	0	152,920,000
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			0.00	0	60,000,000
Total WSP5 SPOT							0.00	0	60,000,000
Total For WSP5							0.00	0	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		30,000,000,000,000.00	300,000,000	72,541,041	
Total Z071 SPOT						30,000,000,000,000.00	300,000,000	72,541,041	
Total For Z071						30,000,000,000,000.00	300,000,000	72,541,041	
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
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA024 SPOT							0.00	0	0
Total For ZA024							0.00	0	0
Total for SPOT							580,090,135,897,260.00	58,352,759,744	82,337,133,767
Total for SPOT :							580,090,135,897,260.00	58,352,759,744	82,337,133,767
Total Futures							580,090,200,042,215.00	58,352,760,192	82,337,347,900
Total Options							0.00	0	11,720
Grand Total:							580,090,200,042,215.00	58,352,760,192	82,337,359,620