



Interest Rates Daily MTM Report

Daily summary for: 15/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 24/10/2011 Can-Do Future			7.45810	7.44000		19.14	0.00	0	0
Total ANY DAY EXPIRY CAAG \$ Future							0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.70	Call		743.00000	760,000	15.56	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.70	Put		3.00000	2,000	15.56	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.75	Call		695.00000	712,000	15.67	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.75	Put		5.00000	4,000	15.67	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.65	Call		793.00000	810,000	15.99	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.65	Put		3.00000	2,000	15.99	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.00	Put		27.00000	22,000	16.23	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.00	Call		467.00000	480,000	16.23	0.00	0	14,286
ANY D On 24/10/2011 Can-Do Future	7.40	Put		168.00000	154,000	18.76	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.40	Call		208.00000	212,000	18.76	0.00	0	6,757
Total ANY DAY EXPIRY CAAG \$ Option							0.00	0	21,043
Total For ANY DAY EXPIRY							0.00	0	21,043
CF CA On 19/09/2011 Can-Do Future				0.00000			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			0.54070	0.50730			0.00	10,949	21,898

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186/R207 Future							0.00	0	0
Total For R186/R207							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R208 Future							0.00	0	0
Total For R186/R208							0.00	0	0
R189 On 01/04/2013 Price Contribution			100.00000	100.00000			0.00	0	0
Total R189 Future							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total R197 Future							0.00	0	0
Total For R197							0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201 Future							0.00	0	0
Total For R201							0.00	0	0
R201/F On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201/R206 Future							0.00	0	0
Total For R201/R206							0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total R202 Future							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203 Future							0.00	0	0
Total For R203							0.00	0	0
R203/F On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203/R157 Future							0.00	0	0
Total For R203/R157							0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Future							0.00	0	0
Total For R209							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R157 Future							0.00	0	0
Total For R209/R157							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R186 Future							0.00	0	0
Total For R209/R186							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R204 Future							0.00	0	0
Total For R209/R204							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R208 Future							0.00	0	0
Total For R209/R208							0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000			0.00	0	0
Total R210 Future							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R211 Future							0.00	0	0
Total For R211							0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
Total R212 Future							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213 Future							0.00	0	0
Total For R213							0.00	0	0
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214 Future							0.00	0	0
Total For R214							0.00	0	0
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future							0.00	0	0
Total For R214/R209							0.00	0	0
Total for Price Contribution							0.00	0	0
R157 On 03/11/2011 Bond Future			6.84300	6.99000		4.00	0.00	0	16,687
R157 On 02/02/2012 Bond Future			6.93300	7.09300		4.25	0.00	0	0
R157 On 03/05/2012 Bond Future			7.00900	7.18400		4.00	0.00	0	0
R157 On 02/08/2012 Bond Future			7.06300	7.25400		4.00	0.00	0	0
Total R157 Future							0.00	0	16,687
R157 On 03/11/2011 Bond Future	8.25	Call		4,638.00000	5,189,000	4.35	0.00	0	0
R157 On 03/11/2011 Bond Future	8.25	Put		6.00000	2,000	4.35	0.00	0	0
R157 On 03/11/2011 Bond Future	8.30	Call		4,815.00000	5,368,000	4.36	0.00	0	0
R157 On 03/11/2011 Bond Future	8.30	Put		4.00000	2,000	4.36	0.00	0	0
R157 On 03/11/2011 Bond Future	8.20	Call		4,460.00000	5,011,000	4.33	0.00	0	0
R157 On 03/11/2011 Bond Future	8.20	Put		8.00000	3,000	4.33	0.00	0	0
R157 On 03/11/2011 Bond Future	6.55	Put		1,856.00000	1,421,000	4.01	0.00	0	0
R157 On 03/11/2011 Bond Future	6.55	Call		184.00000	304,000	4.01	0.00	0	1,200
R157 On 03/11/2011 Bond Future	7.00	Put		728.00000	482,000	4.09	0.00	0	0
R157 On 03/11/2011 Bond Future	7.00	Call		766.00000	1,075,000	4.09	0.00	0	400
R157 On 03/11/2011 Bond Future	7.10	Call		974.00000	1,326,000	4.11	0.00	0	0
R157 On 03/11/2011 Bond Future	7.10	Put		560.00000	357,000	4.11	0.00	0	400
R157 On 03/11/2011 Bond Future	7.55	Call		2,219.00000	2,712,000	4.20	0.00	0	0
R157 On 03/11/2011 Bond Future	7.55	Put		132.00000	70,000	4.20	0.00	0	1,200
R157 On 02/02/2012 Bond Future	8.50	Call		4,964.00000	5,485,000	4.66	0.00	0	0
R157 On 02/02/2012 Bond Future	8.50	Put		144.00000	101,000	4.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Call		5,117.00000	5,641,000	4.66	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		131.00000	91,000	4.66	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		4,812.00000	5,328,000	4.65	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		159.00000	111,000	4.65	0.00	0	0
R157	On	02/02/2012	Bond Future	6.55	Call		586.00000	760,000	4.26	0.00	0	0
R157	On	02/02/2012	Bond Future	6.55	Put		2,514.00000	2,124,000	4.26	0.00	0	130
R157	On	02/02/2012	Bond Future	6.00	Put		4,113.00000	3,625,000	4.18	0.00	0	0
R157	On	02/02/2012	Bond Future	6.00	Call		191.00000	267,000	4.18	0.00	0	130
R157	On	02/02/2012	Bond Future	7.05	Call		1,279.00000	1,568,000	4.35	0.00	0	0
R157	On	02/02/2012	Bond Future	7.05	Put		1,430.00000	1,155,000	4.35	0.00	0	130
R157	On	03/05/2012	Bond Future	8.25	Call		3,894.00000	4,363,000	4.37	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		472.00000	367,000	4.37	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		4,023.00000	4,496,000	4.38	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		444.00000	343,000	4.38	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		3,768.00000	4,230,000	4.35	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		504.00000	392,000	4.35	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Call		3,280.00000	3,685,000	4.32	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		1,049.00000	874,000	4.32	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		3,384.00000	3,794,000	4.33	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		1,005.00000	835,000	4.33	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		3,177.00000	3,576,000	4.31	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		1,094.00000	912,000	4.31	0.00	0	0
Total R157 Option										0.00	0	3,590
Total For R157										0.00	0	20,277
R186	On	03/11/2011	Bond Future			8.22900	8.35200		12.00	0.00	0	22,457

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future			8.30200	8.43000		13.00	0.00	0	2,501
R186	On	03/05/2012	Bond Future			8.37100	8.50300		13.25	0.00	0	0
R186	On	02/08/2012	Bond Future			8.43200	8.56800		13.25	0.00	0	0
Total R186 Future										0.00	0	24,958
R186	On	03/11/2011	Bond Future	9.00	Call		6,375.00000	7,423,000	12.44	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		383.00000	241,000	12.44	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		6,762.00000	7,828,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		326.00000	202,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		5,994.00000	7,021,000	12.42	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		448.00000	286,000	12.42	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		811.00000	546,000	12.32	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		4,545.00000	5,470,000	12.32	0.00	0	0
R186	On	03/11/2011	Bond Future	8.10	Put		3,638.00000	2,874,000	12.04	0.00	0	0
R186	On	03/11/2011	Bond Future	8.10	Call		1,182.00000	1,608,000	12.04	0.00	0	1,275
R186	On	03/11/2011	Bond Future	8.35	Put		2,201.00000	1,645,000	12.14	0.00	0	0
R186	On	03/11/2011	Bond Future	8.35	Call		2,182.00000	2,815,000	12.14	0.00	0	425
R186	On	03/11/2011	Bond Future	8.55	Call		3,256.00000	4,048,000	12.22	0.00	0	0
R186	On	03/11/2011	Bond Future	8.55	Put		1,377.00000	979,000	12.22	0.00	0	425
R186	On	03/11/2011	Bond Future	9.10	Call		7,154.00000	8,236,000	12.49	0.00	0	0
R186	On	03/11/2011	Bond Future	9.10	Put		277.00000	169,000	12.49	0.00	0	1,275
R186	On	03/11/2011	Bond Future	7.80	Put		5,945.00000	4,971,000	11.94	0.00	0	0
R186	On	03/11/2011	Bond Future	7.80	Call		468.00000	684,000	11.94	0.00	0	250
R186	On	03/11/2011	Bond Future	8.00	Call		889.00000	1,238,000	12.00	0.00	0	0
R186	On	03/11/2011	Bond Future	8.00	Put		4,340.00000	3,499,000	12.00	0.00	0	250
R186	On	03/11/2011	Bond Future	8.20	Call		1,535.00000	2,043,000	12.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.20	Put		3,008.00000	2,326,000	12.08	0.00	0	250
R186	On	02/02/2012	Bond Future	9.00	Call		7,027.00000	7,912,000	13.51	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		1,829.00000	1,499,000	13.51	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		7,341.00000	8,244,000	13.54	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		1,703.00000	1,391,000	13.54	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		6,720.00000	7,586,000	13.48	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		1,964.00000	1,615,000	13.48	0.00	0	0
R186	On	02/02/2012	Bond Future	7.75	Put		8,112.00000	7,227,000	12.91	0.00	0	0
R186	On	02/02/2012	Bond Future	7.75	Call		1,444.00000	1,774,000	12.91	0.00	0	6,000
R186	On	02/02/2012	Bond Future	6.75	Put		17,663.00000	16,505,000	12.73	0.00	0	0
R186	On	02/02/2012	Bond Future	6.75	Call		168.00000	226,000	12.73	0.00	0	6,000
R186	On	03/05/2012	Bond Future	9.00	Call		7,666.00000	8,485,000	13.63	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		3,196.00000	2,784,000	13.63	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		7,947.00000	8,781,000	13.66	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		3,041.00000	2,644,000	13.66	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		7,389.00000	8,192,000	13.60	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		3,357.00000	2,930,000	13.60	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Call		6,748.00000	7,468,000	13.51	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		5,110.00000	4,584,000	13.51	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Call		6,993.00000	7,729,000	13.54	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		4,911.00000	4,401,000	13.54	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		6,507.00000	7,213,000	13.48	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		5,316.00000	4,776,000	13.48	0.00	0	0
Total R186 Option										0.00	0	16,150
Total For R186										0.00	0	41,108

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	03/11/2011	Bond Future			214.33636	214.36935			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	03/11/2011	Bond Future	212.00	Call		2,369.00000	2,336,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.05	Call		2,319.00000	2,286,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0
R189	On	03/11/2011	Bond Future	211.95	Call		2,419.00000	2,386,000		0.00	0	0
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	03/11/2011	Bond Future			243.55539	244.22463			0.00	0	183
Total R197 Future										0.00	0	183
R197	On	03/11/2011	Bond Future	238.50	Call		5,725.00000	5,055,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.55	Call		5,675.00000	5,005,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.45	Call		5,775.00000	5,105,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	183
R201	On	03/11/2011	Bond Future			6.52300	6.67000		2.50	0.00	0	3,090
R201	On	02/02/2012	Bond Future			6.59100	6.75300		2.75	0.00	0	0
R201	On	03/05/2012	Bond Future			6.64500	6.82400		2.75	0.00	0	0
R201	On	02/08/2012	Bond Future			6.67100	6.87100		2.50	0.00	0	0
Total R201 Future										0.00	0	3,090
R201	On	03/11/2011	Bond Future	8.00	Call		3,737.00000	4,161,000	2.81	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.05	Call		3,875.00000	4,298,000	2.81	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		3,600.00000	4,023,000	2.81	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		3,897.00000	4,320,000	3.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		18.00000	10,000	3.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		4,021.00000	4,444,000	3.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		16.00000	8,000	3.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		3,774.00000	4,195,000	3.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		22.00000	12,000	3.05	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		2,502.00000	2,862,000	3.04	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		280.00000	204,000	3.04	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		2,597.00000	2,963,000	3.04	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		257.00000	187,000	3.04	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		2,406.00000	2,762,000	3.03	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		303.00000	222,000	3.03	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call		1,907.00000	2,228,000	2.76	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		528.00000	405,000	2.76	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		1,985.00000	2,312,000	2.76	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		497.00000	381,000	2.76	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		1,830.00000	2,145,000	2.75	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		559.00000	431,000	2.75	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	3,090
R202	On	03/11/2011	Bond Future			183.64978	183.93440			0.00	0	30,266

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future			183.62810	183.91731			0.00	0	0
Total R202 Future										0.00	0	30,266
R202	On	03/11/2011	Bond Future	0.50	Call		183,434.00000	183,150,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Call		183,384.00000	183,100,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Call		183,484.00000	183,200,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.00	Call		6,917.00000	6,628,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.05	Call		6,867.00000	6,578,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	176.95	Call		6,967.00000	6,678,000		0.00	0	0
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	30,266
R203	On	03/11/2011	Bond Future			7.62100	7.76100		6.50	0.00	0	2,154
R203	On	02/02/2012	Bond Future			7.72300	7.87100		7.00	0.00	0	0
R203	On	03/05/2012	Bond Future			7.81700	7.97400		7.00	0.00	0	0
R203	On	02/08/2012	Bond Future			7.89900	8.06500		7.00	0.00	0	0
Total R203 Future										0.00	0	2,154
R203	On	03/11/2011	Bond Future	8.50	Call		3,513.00000	4,122,000	6.84	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		112.00000	61,000	6.84	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		3,719.00000	4,336,000	6.85	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		93.00000	50,000	6.85	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		3,310.00000	3,910,000	6.82	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	8.45	Put		135.00000	74,000	6.82	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		4,430.00000	4,973,000	7.44	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		561.00000	434,000	7.44	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		4,602.00000	5,153,000	7.46	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		518.00000	399,000	7.46	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		4,259.00000	4,794,000	7.42	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		605.00000	470,000	7.42	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		4,378.00000	4,877,000	7.44	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		1,091.00000	909,000	7.44	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		4,529.00000	5,035,000	7.46	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		1,035.00000	860,000	7.46	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		4,230.00000	4,721,000	7.43	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		1,151.00000	961,000	7.43	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Call		3,807.00000	4,238,000	7.31	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		2,026.00000	1,767,000	7.31	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		3,933.00000	4,371,000	7.33	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		1,950.00000	1,698,000	7.33	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		3,684.00000	4,107,000	7.29	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		2,106.00000	1,839,000	7.29	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,154
R204	On	03/11/2011	Bond Future			7.82900	7.97300		7.50	0.00	0	3,184
R204	On	02/02/2012	Bond Future			7.92400	8.07500		8.00	0.00	0	0
R204	On	03/05/2012	Bond Future			8.01300	8.17200		8.00	0.00	0	0
R204	On	02/08/2012	Bond Future			8.09300	8.26100		8.25	0.00	0	0
Total R204 Future										0.00	0	3,184

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.75	Call		4,174.00000	4,895,000	7.92	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		116.00000	62,000	7.92	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		4,408.00000	5,138,000	7.93	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		96.00000	51,000	7.93	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		3,942.00000	4,654,000	7.90	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		139.00000	76,000	7.90	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		5,187.00000	5,843,000	8.55	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		533.00000	403,000	8.55	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		5,389.00000	6,053,000	8.57	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		491.00000	369,000	8.57	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		4,988.00000	5,635,000	8.53	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		579.00000	439,000	8.53	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		4,340.00000	4,892,000	8.37	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		1,496.00000	1,247,000	8.37	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		4,511.00000	5,073,000	8.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		1,426.00000	1,187,000	8.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		4,178.00000	4,721,000	8.35	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		1,576.00000	1,318,000	8.35	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Call		3,786.00000	4,266,000	8.55	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		2,637.00000	2,300,000	8.55	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		3,924.00000	4,414,000	8.57	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		2,537.00000	2,210,000	8.57	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		3,651.00000	4,121,000	8.52	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		2,741.00000	2,394,000	8.52	0.00	0	0
Total R204 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204										0.00	0	3,184
R206	On	03/11/2011	Bond Future			6.32400	6.46900		2.25	16,754,484.80	160	12,577
R206	On	02/02/2012	Bond Future			6.39100	6.55600		2.25	0.00	0	0
R206	On	03/05/2012	Bond Future			6.44400	6.63500		2.25	0.00	0	0
R206	On	02/08/2012	Bond Future			6.45200	6.67800		2.00	0.00	0	0
Total R206 Future										16 754 484.80	160	12,577
R206	On	03/11/2011	Bond Future	7.75	Call		2,567.00000	2,862,000	2.45	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		1.00000	0,000	2.45	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		2,665.00000	2,960,000	2.45	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		1.00000	0,000	2.45	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		2,469.00000	2,764,000	2.45	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		2.00000	1,000	2.45	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		2,603.00000	2,891,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		29.00000	18,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		2,686.00000	2,976,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		25.00000	15,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		2,519.00000	2,806,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		33.00000	21,000	2.44	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		1,655.00000	1,890,000	2.43	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		294.00000	225,000	2.43	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		1,714.00000	1,953,000	2.43	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		275.00000	210,000	2.43	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		1,597.00000	1,829,000	2.43	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		314.00000	242,000	2.43	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call		1,268.00000	1,476,000	2.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.25	Put		494.00000	394,000	2.17	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		1,312.00000	1,523,000	2.17	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		471.00000	373,000	2.17	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		1,224.00000	1,428,000	2.17	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		517.00000	413,000	2.17	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										16 754 484.80	160	12,577
R207	On	03/11/2011	Bond Future			7.96500	8.09900		8.75	0.00	0	8,999
R207	On	02/02/2012	Bond Future			8.05400	8.19400		9.50	0.00	0	0
R207	On	03/05/2012	Bond Future			8.14000	8.28600		9.50	0.00	0	0
R207	On	02/08/2012	Bond Future			8.21800	8.37000		9.50	0.00	0	0
Total R207 Future										0.00	0	8,999
R207	On	03/11/2011	Bond Future	8.75	Call		3,838.00000	4,523,000	9.10	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		208.00000	123,000	9.10	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		4,077.00000	4,774,000	9.12	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		175.00000	103,000	9.12	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		3,603.00000	4,275,000	9.08	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		245.00000	148,000	9.08	0.00	0	0
R207	On	03/11/2011	Bond Future	7.90	Put		1,925.00000	1,460,000	8.80	0.00	0	0
R207	On	03/11/2011	Bond Future	7.90	Call		779.00000	1,084,000	8.80	0.00	0	2,000
R207	On	03/11/2011	Bond Future	8.15	Call		1,424.00000	1,866,000	8.88	0.00	0	0
R207	On	03/11/2011	Bond Future	8.15	Put		1,133.00000	806,000	8.88	0.00	0	2,000
R207	On	03/11/2011	Bond Future	8.35	Call		2,110.00000	2,653,000	8.95	0.00	0	0
R207	On	03/11/2011	Bond Future	8.35	Put		689.00000	463,000	8.95	0.00	0	2,000
R207	On	03/11/2011	Bond Future	7.30	Put		4,805.00000	4,099,000	8.64	0.00	0	0
R207	On	03/11/2011	Bond Future	7.30	Call		98.00000	162,000	8.64	0.00	0	900

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	7.75	Put		2,528.00000	1,985,000	8.75	0.00	0	0
R207	On	03/11/2011	Bond Future	7.75	Call		507.00000	734,000	8.75	0.00	0	300
R207	On	03/11/2011	Bond Future	7.95	Put		1,745.00000	1,308,000	8.81	0.00	0	300
R207	On	03/11/2011	Bond Future	7.95	Call		889.00000	1,221,000	8.81	0.00	0	0
R207	On	03/11/2011	Bond Future	8.40	Call		2,303.00000	2,868,000	8.97	0.00	0	0
R207	On	03/11/2011	Bond Future	8.40	Put		602.00000	398,000	8.97	0.00	0	900
R207	On	02/02/2012	Bond Future	9.00	Call		5,101.00000	5,722,000	10.01	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		754.00000	593,000	10.01	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		5,306.00000	5,937,000	10.03	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		698.00000	547,000	10.03	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		4,898.00000	5,509,000	9.99	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		813.00000	643,000	9.99	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		4,395.00000	4,913,000	9.92	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		1,931.00000	1,657,000	9.92	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		4,563.00000	5,091,000	9.94	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		1,838.00000	1,574,000	9.94	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		4,223.00000	4,732,000	9.88	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		2,021.00000	1,737,000	9.88	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Call		4,515.00000	5,011,000	9.83	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		2,548.00000	2,243,000	9.83	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		4,670.00000	5,176,000	9.85	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		2,448.00000	2,153,000	9.85	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		4,362.00000	4,849,000	9.81	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		2,651.00000	2,336,000	9.81	0.00	0	0
Total R207 Option										0.00	0	8,400

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R207										0.00	0	17,399
R208	On	03/11/2011	Bond Future			7.99100	8.12500		9.75	0.00	0	6,824
R208	On	02/02/2012	Bond Future			8.07200	8.21100		10.25	0.00	0	0
R208	On	03/05/2012	Bond Future			8.14800	8.29200		10.25	0.00	0	0
R208	On	02/08/2012	Bond Future			8.21500	8.36600		10.25	0.00	0	0
Total R208 Future										0.00	0	6,824
R208	On	03/11/2011	Bond Future	8.75	Call		3,961.00000	4,687,000	10.30	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		242.00000	144,000	10.30	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		4,214.00000	4,953,000	10.33	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		206.00000	121,000	10.33	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		3,713.00000	4,425,000	10.27	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		284.00000	173,000	10.27	0.00	0	0
R208	On	03/11/2011	Bond Future	7.95	Put		1,949.00000	1,466,000	9.85	0.00	0	0
R208	On	03/11/2011	Bond Future	7.95	Call		872.00000	1,212,000	9.85	0.00	0	1,995
R208	On	03/11/2011	Bond Future	8.20	Put		1,132.00000	797,000	9.98	0.00	0	0
R208	On	03/11/2011	Bond Future	8.20	Call		1,589.00000	2,077,000	9.98	0.00	0	665
R208	On	03/11/2011	Bond Future	8.40	Call		2,344.00000	2,938,000	10.09	0.00	0	0
R208	On	03/11/2011	Bond Future	8.40	Put		683.00000	454,000	10.09	0.00	0	665
R208	On	03/11/2011	Bond Future	8.90	Call		4,729.00000	5,490,000	10.40	0.00	0	0
R208	On	03/11/2011	Bond Future	8.90	Put		146.00000	84,000	10.40	0.00	0	1,995
R208	On	02/02/2012	Bond Future	9.00	Call		5,399.00000	6,058,000	11.04	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		843.00000	668,000	11.04	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		5,618.00000	6,287,000	11.07	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		783.00000	618,000	11.07	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		5,183.00000	5,831,000	11.00	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	8.95	Put		907.00000	721,000	11.00	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		5,539.00000	6,147,000	11.07	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		1,532.00000	1,296,000	11.07	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		5,736.00000	6,353,000	11.11	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		1,454.00000	1,228,000	11.11	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		5,344.00000	5,943,000	11.03	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		1,612.00000	1,368,000	11.03	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Call		4,862.00000	5,400,000	10.75	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		2,711.00000	2,385,000	10.75	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		5,033.00000	5,581,000	10.78	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		2,607.00000	2,291,000	10.78	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		4,694.00000	5,222,000	10.71	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		2,819.00000	2,483,000	10.71	0.00	0	0
Total R208 Option										0.00	0	5,320
Total For R208										0.00	0	12,144
R209	On	03/11/2011	Bond Future			8.40000	8.54300		16.50	0.00	0	1,383
R209	On	02/02/2012	Bond Future			8.45900	8.60600		17.25	0.00	0	0
R209	On	03/05/2012	Bond Future			8.51400	8.66400		17.50	0.00	0	0
R209	On	02/08/2012	Bond Future			8.56200	8.71600		17.50	0.00	0	0
Total R209 Future										0.00	0	1,383
R209	On	03/11/2011	Bond Future	8.75	Call		2,853.00000	3,668,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		1,171.00000	790,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		3,111.00000	3,961,000	16.81	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		1,032.00000	685,000	16.81	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,606.00000	3,384,000	16.76	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		1,325.00000	906,000	16.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.00	Call		5,133.00000	5,961,000	17.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		2,021.00000	1,633,000	17.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		5,381.00000	6,228,000	17.63	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		1,888.00000	1,520,000	17.63	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		4,891.00000	5,699,000	17.56	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		2,162.00000	1,755,000	17.56	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		5,709.00000	6,492,000	17.85	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		3,072.00000	2,629,000	17.85	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		5,937.00000	6,736,000	17.89	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		2,921.00000	2,493,000	17.89	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		5,485.00000	6,252,000	17.82	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		3,231.00000	2,772,000	17.82	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call		7,420.00000	8,252,000	18.08	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		3,339.00000	2,925,000	18.08	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		7,649.00000	8,494,000	18.12	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		3,204.00000	2,803,000	18.12	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		7,194.00000	8,013,000	18.04	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		3,480.00000	3,053,000	18.04	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,383
R210	On	03/11/2011	Bond Future			135.46348	135.82025			0.00	0	600
Total R210 Future										0.00	0	600
R210	On	03/11/2011	Bond Future	131.00	Call		4,820.00000	4,463,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.05	Call		4,770.00000	4,413,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.05	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	03/11/2011	Bond Future	130.95	Call		4,870.00000	4,513,000		0.00	0	0
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	600
R211	On	03/11/2011	Bond Future			112.80816	112.80530			0.00	0	529
R211	On	02/02/2012	Bond Future			113.09312	113.09047			0.00	0	0
Total R211 Future										0.00	0	529
R211	On	03/11/2011	Bond Future	1.25	Call		111,555.00000	111,558,000		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		111,505.00000	111,508,000		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		111,605.00000	111,608,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.50	Call		2,590.00000	2,593,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Call		2,540.00000	2,543,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.45	Call		2,640.00000	2,643,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	529
R212	On	03/11/2011	Bond Future			111.14820	111.14280			0.00	0	2,667
R212	On	02/02/2012	Bond Future			111.27870	111.27346			0.00	0	0
Total R212 Future										0.00	0	2,667
R212	On	03/11/2011	Bond Future	2.50	Call		108,643.00000	108,648,000		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		108,593.00000	108,598,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Call		108,693.00000	108,698,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.50	Call		2,773.00000	2,779,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.55	Call		2,723.00000	2,729,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.45	Call		2,823.00000	2,829,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,667
R213	On	03/11/2011	Bond Future			8.47600	8.60400			0.00	0	0
R213	On	02/02/2012	Bond Future			8.54600	8.67800			0.00	0	0
R213	On	03/05/2012	Bond Future			8.60800	8.74300			0.00	0	0
R213	On	02/08/2012	Bond Future			8.66200	8.80100			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		1,196.00000	2,265,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		1,599.00000	2,669,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call		789.00000	1,859,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		2,566.00000	3,653,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	1,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		2,954.00000	4,040,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	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
R213	On	02/02/2012	Bond Future	8.95	Call		2,175.00000	3,262,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		3,936.00000	5,033,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		4,309.00000	5,406,000		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		3,560.00000	4,657,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Call		3,458.00000	4,573,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		3,830.00000	4,945,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		1.00000	0,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call		3,083.00000	4,199,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										16 754 484.80	160	147,561
GOVI	On	03/11/2011	GOVI			371.22900	368.45500			0.00	0	162
GOVI	On	02/02/2012	GOVI			376.56900	373.75600			0.00	0	0
Total GOVI Future										0.00	0	162
GOVI	On	03/11/2011	GOVI	357.00	Call		114,550.00000	142,290,000		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		114,450.00000	142,190,000		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		114,650.00000	142,390,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	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
GOVI	On	02/02/2012	GOVI	369.00	Call		47,560.00000	75,690,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.01	Call		47,460.00000	75,590,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	368.99	Call		47,660.00000	75,790,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	162
Total for GOVI										0.00	0	162
AL7T	On	03/11/2011	Index Future			403.65300	400.41600			0.00	0	16
AL7T	On	02/02/2012	Index Future			409.46000	406.17600			0.00	0	0
Total AL7T Future										0.00	0	16
Total For AL7T										0.00	0	16
ALBI	On	03/11/2011	Index Future			370.72800	367.82200			185,364,000.00	50	1,690
ALBI	On	02/02/2012	Index Future			376.06100	373.11400			0.00	0	0
Total ALBI Future										185 364 000.00	50	1,690
Total For ALBI										185 364 000.00	50	1,690
IGOV	On	03/11/2011	Index Future			162.34900	162.37500			0.00	0	84
IGOV	On	02/02/2012	Index Future			164.68500	164.71100			0.00	0	0
Total IGOV Future										0.00	0	84
Total For IGOV										0.00	0	84
ILBI	On	02/02/2012	Index Future			449.28900	449.28900			0.00	0	88
Total ILBI Future										0.00	0	88
Total For ILBI										0.00	0	88
Total for Index										185 364 000.00	50	1,878
JIBAR	On	21/09/2011	Jibar Future			5.56000	5.55000			0.00	0	16,389
JIBAR	On	19/10/2011	Jibar Future			5.47000	5.45000			0.00	0	1,000
JIBAR	On	16/11/2011	Jibar Future			5.41000	5.42000			0.00	0	1,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 21/12/2011 Jibar Future			5.37000	5.40000			0.00	0	5,541
JIBAR On 18/01/2012 Jibar Future			5.35000	5.38000			0.00	0	0
JIBAR On 15/02/2012 Jibar Future			5.30000	5.35000			0.00	0	0
JIBAR On 20/03/2012 Jibar Future			5.27000	5.34000			0.00	0	1,340
JIBAR On 20/06/2012 Jibar Future			5.29000	5.39000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			5.53000	5.70000			0.00	0	44,760
JIBAR On 19/12/2012 Jibar Future			5.75000	5.94000			0.00	0	990
JIBAR On 20/03/2013 Jibar Future			5.97000	6.18000			0.00	0	790
JIBAR On 19/06/2013 Jibar Future			6.19000	6.42000			0.00	0	1,250
Total Jibar Future							0.00	0	75,950
Total For JIBAR FUTURE							0.00	0	75,950
Total for Jibar							0.00	0	75,950
Total for Derivatives :							202,118,484.80	11,159	290,880
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
1BG4I On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0
Total 1BG4D SPOT							0.00	0	0
Total For 1BG4D							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
AA384 On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AA384U SPOT							0.00	0	0
Total For AA384U							0.00	0	0
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			459,600,000,000.00	4,596,000	2,107,000
Total AB05 SPOT							459 600 000 000.00	4,596,000	2,107,000
Total For AB05							459 600 000 000.00	4,596,000	2,107,000
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	7,167,000
Total AB06 SPOT							4 000 000 000.00	40,000	7,167,000
Total For AB06							4 000 000 000.00	40,000	7,167,000
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,800,000
Total AB07 SPOT							0.00	0	6,800,000
Total For AB07							0.00	0	6,800,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB08 SPOT							0.00	0	0
Total For AB08							0.00	0	0
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB09 SPOT							0.00	0	0
Total For AB09							0.00	0	0
AB300 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB300U SPOT							0.00	0	0
Total For AB300U							0.00	0	0
AB303 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB303U SPOT							0.00	0	0
Total For AB303U							0.00	0	0
AB304 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB304U SPOT							0.00	0	0
Total For AB304U							0.00	0	0
AB305 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB305U SPOT							0.00	0	0
Total For AB305U							0.00	0	0
AB306 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB306U SPOT							0.00	0	0
Total For AB306U							0.00	0	0
AB307 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total AB307U SPOT							0.00	0	0
Total For AB307U							0.00	0	0
AB308 On 15/12/2011 Spot Bond			100.00000	100.00000		20,289,300,000,000.00		202,893,000	202,893,000
Total AB308U SPOT						20 289 300 000 000.00		202,893,000	202,893,000
Total For AB308U						20 289 300 000 000.00		202,893,000	202,893,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL1 SPOT							0.00	0	0
Total For ABCL1							0.00	0	0
ABCL3 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCL3 SPOT							0.00	0	0
Total For ABCL3							0.00	0	0
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI1 SPOT							0.00	0	0
Total For ABCPI1							0.00	0	0
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABCPI2 SPOT							0.00	0	0
Total For ABCPI2							0.00	0	0
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	14,260,000
Total ABCPI3 SPOT							0.00	0	14,260,000
Total For ABCPI3							0.00	0	14,260,000
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000		2,240,000,000,000.00		22,400,000	11,200,000
Total ABFN04 SPOT						2 240 000 000 000.00		22,400,000	11,200,000
Total For ABFN04						2 240 000 000 000.00		22,400,000	11,200,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3,000,000
Total ABL10A SPOT							0.00	0	3,000,000
Total For ABL10A							0.00	0	3,000,000
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			6,800,000,000.00	68,000	49,000
Total ABL11A SPOT							6 800 000 000.00	68,000	49,000
Total For ABL11A							6 800 000 000.00	68,000	49,000
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
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			3,100,000,000.00	31,000	952,000
Total ABL8A SPOT							3 100 000 000.00	31,000	952,000
Total For ABL8A							3 100 000 000.00	31,000	952,000
ABL8B On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL8B SPOT							0.00	0	0
Total For ABL8B							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9 On 19/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABL9 SPOT							0.00	0	0
Total For ABL9							0.00	0	0
ABLC03 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
ABLC04 On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLC04 SPOT							0.00	0	0
Total For ABLC04							0.00	0	0
ABLI01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI01 SPOT							0.00	0	0
Total For ABLI01							0.00	0	0
ABLI02 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI02 SPOT							0.00	0	0
Total For ABLI02							0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLI03 SPOT							0.00	0	0
Total For ABLI03							0.00	0	0
ABLS1 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABLS1 SPOT							0.00	0	0
Total For ABLS1							0.00	0	0
ABLS2A 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
ABLS2B 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN01 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN01 SPOT							0.00	0	0
Total For ABN01							0.00	0	0
ABN03 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN03 SPOT							0.00	0	0
Total For ABN03							0.00	0	0
ABN04 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN04 SPOT							0.00	0	0
Total For ABN04							0.00	0	0
ABN05 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN05 SPOT							0.00	0	0
Total For ABN05							0.00	0	0
ABN06 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN06 SPOT							0.00	0	0
Total For ABN06							0.00	0	0
ABN07 On 13/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN07 SPOT							0.00	0	0
Total For ABN07							0.00	0	0
ABN09 On 27/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN09 SPOT							0.00	0	0
Total For ABN09							0.00	0	0
ABN10 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN10 SPOT							0.00	0	0
Total For ABN10							0.00	0	0
ABN13 On 04/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN13 SPOT							0.00	0	0
Total For ABN13							0.00	0	0
ABN14 On 10/10/2033 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN14 SPOT							0.00	0	0
Total For ABN14							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN17 SPOT							0.00	0	0
Total For ABN17							0.00	0	0
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN23 SPOT							0.00	0	0
Total For ABN23							0.00	0	0
ABN32 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN32 SPOT							0.00	0	0
Total For ABN32							0.00	0	0
ABN33 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN33 SPOT							0.00	0	0
Total For ABN33							0.00	0	0
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN34 SPOT							0.00	0	0
Total For ABN34							0.00	0	0
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0
Total ABN35 SPOT							0.00	0	0
Total For ABN35							0.00	0	0
ABN36 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN36 SPOT							0.00	0	0
Total For ABN36							0.00	0	0
ABN37 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN37 SPOT							0.00	0	0
Total For ABN37							0.00	0	0
ABN38 On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABN38 SPOT							0.00	0	0
Total For ABN38							0.00	0	0
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			10,100,000,000.00	101,000	15,384,000
Total ABS10 SPOT							10 100 000 000.00	101,000	15,384,000
Total For ABS10							10 100 000 000.00	101,000	15,384,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			12,200,000,000.00	122,000	7,559,000
Total ABS5 SPOT							12 200 000 000.00	122,000	7,559,000
Total For ABS5							12 200 000 000.00	122,000	7,559,000
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			2,700,000,000.00	27,000	20,000
Total ABS6 SPOT							2 700 000 000.00	27,000	20,000
Total For ABS6							2 700 000 000.00	27,000	20,000
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
Total For ABS9							0.00	0	0
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS11 SPOT							0.00	0	0
Total For ABS11							0.00	0	0
ABS12 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS12 SPOT							0.00	0	0
Total For ABS12							0.00	0	0
ABS13 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS13 SPOT							0.00	0	0
Total For ABS13							0.00	0	0
ABS14 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total ABS14 SPOT							0.00	0	0
Total For ABS14							0.00	0	0
ACCP27 On 09/11/2011 Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	2,000,000
Total ACCP27 SPOT							800 000 000 000.00	8,000,000	2,000,000
Total For ACCP27							800 000 000 000.00	8,000,000	2,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL00 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL007 SPOT							0.00	0	0
Total For ACL007							0.00	0	0
ACL01 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL010 SPOT							0.00	0	0
Total For ACL010							0.00	0	0
ACL01 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL017 SPOT							0.00	0	0
Total For ACL017							0.00	0	0
ACL01 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL019 SPOT							0.00	0	0
Total For ACL019							0.00	0	0
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL020 SPOT							0.00	0	0
Total For ACL020							0.00	0	0
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL021 SPOT							0.00	0	0
Total For ACL021							0.00	0	0
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL022 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL02 On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL026 SPOT							0.00	0	0
Total For ACL026							0.00	0	0
ACL02 On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL027 SPOT							0.00	0	0
Total For ACL027							0.00	0	0
ACL02 On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0
Total ACL028 SPOT							0.00	0	0
Total For ACL028							0.00	0	0
ACL02 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL029 SPOT							0.00	0	0
Total For ACL029							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL033 SPOT							0.00	0	0
Total For ACL033							0.00	0	0
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL034 SPOT							0.00	0	0
Total For ACL034							0.00	0	0
ACL03 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL035 SPOT							0.00	0	0
Total For ACL035							0.00	0	0
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL036 SPOT							0.00	0	0
Total For ACL036							0.00	0	0
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL037 SPOT							0.00	0	0
Total For ACL037							0.00	0	0
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL039 SPOT							0.00	0	0
Total For ACL039							0.00	0	0

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

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

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL12 On 20/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL122 SPOT							0.00	0	0
Total For ACL122							0.00	0	0
ACL12 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL123 SPOT							0.00	0	0
Total For ACL123							0.00	0	0
ACL12 On 09/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL124 SPOT							0.00	0	0
Total For ACL124							0.00	0	0
ACL12 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL125 SPOT							0.00	0	0
Total For ACL125							0.00	0	0
ACL12 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL126 SPOT							0.00	0	0
Total For ACL126							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL127 SPOT							0.00	0	0
Total For ACL127							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL128 SPOT							0.00	0	0
Total For ACL128							0.00	0	0
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL129 SPOT							0.00	0	0
Total For ACL129							0.00	0	0
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL130 SPOT							0.00	0	0
Total For ACL130							0.00	0	0
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL131 SPOT							0.00	0	0
Total For ACL131							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL13 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL132 SPOT							0.00	0	0
Total For ACL132							0.00	0	0
ACL13 On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL133 SPOT							0.00	0	0
Total For ACL133							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL134 SPOT							0.00	0	0
Total For ACL134							0.00	0	0
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL135 SPOT							0.00	0	0
Total For ACL135							0.00	0	0
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL136 SPOT							0.00	0	0
Total For ACL136							0.00	0	0
ACL13 On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL137 SPOT							0.00	0	0
Total For ACL137							0.00	0	0
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total ACL138 SPOT							0.00	0	0
Total For ACL138							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			0.00	0	3,131,000
Total AIR01 SPOT							0.00	0	3,131,000
Total For AIR01							0.00	0	3,131,000
AIR01U On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR01U SPOT							0.00	0	0
Total For AIR01U							0.00	0	0
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02 SPOT							0.00	0	0
Total For AIR02							0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR02U SPOT							0.00	0	0
Total For AIR02U							0.00	0	0
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	14,703,000
Total AIR03 SPOT							1 000 000 000.00	10,000	14,703,000
Total For AIR03							1 000 000 000.00	10,000	14,703,000
AIR03U On 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR03U SPOT							0.00	0	0
Total For AIR03U							0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000			0.00	0	0
Total AIR04U SPOT							0.00	0	0
Total For AIR04U							0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	33,000,000
Total AIRL01 SPOT							0.00	0	33,000,000
Total For AIRL01							0.00	0	33,000,000
AIRL02 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	10,100,000
Total AIRL02 SPOT							0.00	0	10,100,000
Total For AIRL02							0.00	0	10,100,000
AS1110 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10 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
BAW11 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			2,500,000,000.00	25,000	16,000
Total BAW2 SPOT							2 500 000 000.00	25,000	16,000
Total For BAW2							2 500 000 000.00	25,000	16,000
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAW3 SPOT							0.00	0	0
Total For BAW3							0.00	0	0
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			1,232,000,000,000.00	12,320,000	3,080,000
Total BAW4 SPOT							1 232 000 000 000.00	12,320,000	3,080,000
Total For BAW4							1 232 000 000 000.00	12,320,000	3,080,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA0 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA01 SPOT							0.00	0	0
Total For BAYA01							0.00	0	0
BAYA0 On 30/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA02 SPOT							0.00	0	0
Total For BAYA02							0.00	0	0
BAYA0 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA03 SPOT							0.00	0	0
Total For BAYA03							0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA04 SPOT							0.00	0	0
Total For BAYA04							0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA05 SPOT							0.00	0	0
Total For BAYA05							0.00	0	0
BAYA0 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA06 SPOT							0.00	0	0
Total For BAYA06							0.00	0	0
BAYA0 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
BAYA0 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
BAYA0 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA09 SPOT							0.00	0	0
Total For BAYA09							0.00	0	0
BAYA1 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA10 SPOT							0.00	0	0
Total For BAYA10							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA11 SPOT							0.00	0	0
Total For BAYA11							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA12 SPOT							0.00	0	0
Total For BAYA12							0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA13 SPOT							0.00	0	0
Total For BAYA13							0.00	0	0
BAYA1 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA14 SPOT							0.00	0	0
Total For BAYA14							0.00	0	0
BAYA1 On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYA15 SPOT							0.00	0	0
Total For BAYA15							0.00	0	0
BAYBC On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYB01 SPOT							0.00	0	0
Total For BAYB01							0.00	0	0
BAYBC 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
BAYC1 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
BAYD1 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
BAYD2 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3 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
BAYD4 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
BAYD5 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
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT							0.00	0	0
Total For BAYD6U							0.00	0	0
BCP1 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP1 SPOT							0.00	0	0
Total For BCP1							0.00	0	0
BCP2 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP2 SPOT							0.00	0	0
Total For BCP2							0.00	0	0
BCP50 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	22,000,000
Total BCP50U SPOT							0.00	0	22,000,000
Total For BCP50U							0.00	0	22,000,000
BCP51 On 18/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BCP51U SPOT							0.00	0	0
Total For BCP51U							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0206 SPOT							0.00	0	0
Total For BD0206							0.00	0	0
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD0302 SPOT							0.00	0	0
Total For BD0302							0.00	0	0
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310A SPOT							0.00	0	0
Total For BD310A							0.00	0	0
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310B SPOT							0.00	0	0
Total For BD310B							0.00	0	0
BD310 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD310C SPOT							0.00	0	0
Total For BD310C							0.00	0	0
BD311 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total BD311A SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			21,242,766,600,000.00	212,427,666	158,272,267
Total BEER01 SPOT							21 242 766 600 000.00	212,427,666	158,272,267
Total For BEER01							21 242 766 600 000.00	212,427,666	158,272,267
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A1 SPOT							0.00	0	0
Total For BG22A1							0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A2 SPOT							0.00	0	0
Total For BG22A2							0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22A3 SPOT							0.00	0	0
Total For BG22A3							0.00	0	0
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22B1 SPOT							0.00	0	0
Total For BG22B1							0.00	0	0
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22C1 SPOT							0.00	0	0
Total For BG22C1							0.00	0	0
BG22I On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22D1 SPOT							0.00	0	0
Total For BG22D1							0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BG22YU SPOT							0.00	0	0
Total For BG22YU							0.00	0	0
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			6,100,000,000.00	61,000	4,924,000
Total BID01 SPOT							6 100 000 000.00	61,000	4,924,000
Total For BID01							6 100 000 000.00	61,000	4,924,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BID03 SPOT							0.00	0	0
Total For BID03							0.00	0	0
BIDC1 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC13 SPOT							0.00	0	0
Total For BIDC13							0.00	0	0
BIDC1 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BIDC14 SPOT							0.00	0	0
Total For BIDC14							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		185,600,000,000.00		1,856,000	464,000
Total BLG1A5 SPOT						185 600 000 000.00		1,856,000	464,000
Total For BLG1A5						185 600 000 000.00		1,856,000	464,000
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
BLG1D 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG1F SPOT							0.00	0	0
Total For BLG1F							0.00	0	0
BLG2A On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2A2 SPOT							0.00	0	0
Total For BLG2A2							0.00	0	0
BLG2A On 21/09/2011 Spot Bond			8.42000	8.42000			0.00	0	0
Total BLG2A3 SPOT							0.00	0	0
Total For BLG2A3							0.00	0	0
BLG2E On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2B SPOT							0.00	0	0
Total For BLG2B							0.00	0	0
BLG2C On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2C SPOT							0.00	0	0
Total For BLG2C							0.00	0	0
BLG2E On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2D SPOT							0.00	0	0
Total For BLG2D							0.00	0	0
BLG2E On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2E SPOT							0.00	0	0
Total For BLG2E							0.00	0	0
BLG2F On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG2F SPOT							0.00	0	0
Total For BLG2F							0.00	0	0
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3A1 SPOT							0.00	0	0
Total For BLG3A1							0.00	0	0
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3A2 SPOT							0.00	0	0
Total For BLG3A2							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total BLG3A3 SPOT							0.00	0	0
Total For BLG3A3							0.00	0	0
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
BMWF On 15/06/2012 Spot Bond			100.00000	100.00000			628,000,000.00	6,280,000	1,570,000
Total BMWF02 SPOT							628 000 000 000.00	6,280,000	1,570,000
Total For BMWF02							628 000 000 000.00	6,280,000	1,570,000
BMWF On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BMWF03 SPOT							0.00	0	0
Total For BMWF03							0.00	0	0
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR04 SPOT							0.00	0	0
Total For BSR04							0.00	0	0
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total BSR05 SPOT							0.00	0	0
Total For BSR05							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total BUS01U SPOT							0.00	0	0
Total For BUS01U							0.00	0	0
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL03 SPOT							0.00	0	0
Total For CBL03							0.00	0	0
CBL04 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL04 SPOT							0.00	0	0
Total For CBL04							0.00	0	0
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CBL05 SPOT							0.00	0	0
Total For CBL05							0.00	0	0
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	4,693,000
Total CBL06 SPOT							2 100 000 000.00	21,000	4,693,000
Total For CBL06							2 100 000 000.00	21,000	4,693,000
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			5,000,000,000.00	50,000	8,732,000
Total CBL11 SPOT							5 000 000 000.00	50,000	8,732,000
Total For CBL11							5 000 000 000.00	50,000	8,732,000
CBL12 On 06/09/2018 Spot Bond			8.00000	8.00000			0.00	0	0
Total CBL12 SPOT							0.00	0	0
Total For CBL12							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total CCT01 SPOT							0.00	0	0
Total For CCT01							0.00	0	0
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total CCT02 SPOT							0.00	0	0
Total For CCT02							0.00	0	0
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	38,000,000
Total CCT03 SPOT							0.00	0	38,000,000
Total For CCT03							0.00	0	38,000,000
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR6 SPOT							0.00	0	0
Total For CGR6							0.00	0	0
CGR7 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR7 SPOT							0.00	0	0
Total For CGR7							0.00	0	0
CGR8 On 22/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CGR8 SPOT							0.00	0	0
Total For CGR8							0.00	0	0
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN100 SPOT							0.00	0	0
Total For CLN100							0.00	0	0
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN101 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN10 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN108 SPOT							0.00	0	0
Total For CLN108							0.00	0	0
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN111 SPOT							0.00	0	0
Total For CLN111							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN114 SPOT							0.00	0	0
Total For CLN114							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN115 SPOT							0.00	0	0
Total For CLN115							0.00	0	0
CLN11 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN116 SPOT							0.00	0	0
Total For CLN116							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN117 SPOT							0.00	0	0
Total For CLN117							0.00	0	0
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN118 SPOT							0.00	0	0
Total For CLN118							0.00	0	0
CLN11 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN119 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN12 On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN123 SPOT							0.00	0	0
Total For CLN123							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN124 SPOT							0.00	0	0
Total For CLN124							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN125 SPOT							0.00	0	0
Total For CLN125							0.00	0	0
CLN12 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN126 SPOT							0.00	0	0
Total For CLN126							0.00	0	0
CLN12 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN127 SPOT							0.00	0	0
Total For CLN127							0.00	0	0
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN128 SPOT							0.00	0	0
Total For CLN128							0.00	0	0
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN129 SPOT							0.00	0	0
Total For CLN129							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN130 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN133 SPOT							0.00	0	0
Total For CLN133							0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN134 SPOT							0.00	0	0
Total For CLN134							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN135 SPOT							0.00	0	0
Total For CLN135							0.00	0	0
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN136 SPOT							0.00	0	0
Total For CLN136							0.00	0	0
CLN13 On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0
Total CLN137 SPOT							0.00	0	0
Total For CLN137							0.00	0	0
CLN13 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN138 SPOT							0.00	0	0
Total For CLN138							0.00	0	0
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN139 SPOT							0.00	0	0
Total For CLN139							0.00	0	0
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN140 SPOT							0.00	0	0
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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN181 SPOT							0.00	0	0
Total For CLN181							0.00	0	0
CLN18 On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN182 SPOT							0.00	0	0
Total For CLN182							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN183 SPOT							0.00	0	0
Total For CLN183							0.00	0	0
CLN18 On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN184 SPOT							0.00	0	0
Total For CLN184							0.00	0	0
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN185 SPOT							0.00	0	0
Total For CLN185							0.00	0	0
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN186 SPOT							0.00	0	0
Total For CLN186							0.00	0	0
CLN18 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN187 SPOT							0.00	0	0
Total For CLN187							0.00	0	0
CLN18 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN188 SPOT							0.00	0	0
Total For CLN188							0.00	0	0
CLN18 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN189 SPOT							0.00	0	0
Total For CLN189							0.00	0	0
CLN19 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN190 SPOT							0.00	0	0
Total For CLN190							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19 On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0
Total CLN191 SPOT							0.00	0	0
Total For CLN191							0.00	0	0
CLN19 On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN192 SPOT							0.00	0	0
Total For CLN192							0.00	0	0
CLN19 On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0
Total CLN193 SPOT							0.00	0	0
Total For CLN193							0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0
Total CLN194 SPOT							0.00	0	0
Total For CLN194							0.00	0	0
CLN19 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN195 SPOT							0.00	0	0
Total For CLN195							0.00	0	0
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN196 SPOT							0.00	0	0
Total For CLN196							0.00	0	0
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN197 SPOT							0.00	0	0
Total For CLN197							0.00	0	0
CLN19 On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN198 SPOT							0.00	0	0
Total For CLN198							0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0
Total CLN199 SPOT							0.00	0	0
Total For CLN199							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN34 SPOT							0.00	0	0
Total For CLN34							0.00	0	0
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN39 SPOT							0.00	0	0
Total For CLN39							0.00	0	0
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN40 SPOT							0.00	0	0
Total For CLN40							0.00	0	0
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN42 SPOT							0.00	0	0
Total For CLN42							0.00	0	0
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN44 SPOT							0.00	0	0
Total For CLN44							0.00	0	0
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN46 SPOT							0.00	0	0
Total For CLN46							0.00	0	0
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN47 SPOT							0.00	0	0
Total For CLN47							0.00	0	0
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN49 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN52 SPOT							0.00	0	0
Total For CLN52							0.00	0	0
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN54 SPOT							0.00	0	0
Total For CLN54							0.00	0	0
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN55 SPOT							0.00	0	0
Total For CLN55							0.00	0	0
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN56 SPOT							0.00	0	0
Total For CLN56							0.00	0	0
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN57 SPOT							0.00	0	0
Total For CLN57							0.00	0	0
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN58 SPOT							0.00	0	0
Total For CLN58							0.00	0	0
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN59 SPOT							0.00	0	0
Total For CLN59							0.00	0	0
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN61 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN7C On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN70 SPOT							0.00	0	0
Total For CLN70							0.00	0	0
CLN74 On 20/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN74 SPOT							0.00	0	0
Total For CLN74							0.00	0	0
CLN77 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN77 SPOT							0.00	0	0
Total For CLN77							0.00	0	0
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN78 SPOT							0.00	0	0
Total For CLN78							0.00	0	0
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN81 SPOT							0.00	0	0
Total For CLN81							0.00	0	0
CLN83 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN83 SPOT							0.00	0	0
Total For CLN83							0.00	0	0
CLN85 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN85 SPOT							0.00	0	0
Total For CLN85							0.00	0	0
CLN87 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN87 SPOT							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN90 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN90 SPOT							0.00	0	0
Total For CLN90							0.00	0	0
CLN91 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN91 SPOT							0.00	0	0
Total For CLN91							0.00	0	0
CLN92 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN92 SPOT							0.00	0	0
Total For CLN92							0.00	0	0
CLN93 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN93 SPOT							0.00	0	0
Total For CLN93							0.00	0	0
CLN94 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN94 SPOT							0.00	0	0
Total For CLN94							0.00	0	0
CLN95 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN95 SPOT							0.00	0	0
Total For CLN95							0.00	0	0
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN96 SPOT							0.00	0	0
Total For CLN96							0.00	0	0
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN97 SPOT							0.00	0	0
Total For CLN97							0.00	0	0
CLN99 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN99 SPOT							0.00	0	0
Total For CLN99							0.00	0	0
CLNF01 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF01 SPOT							0.00	0	0
Total For CLNF01							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF02 SPOT							0.00	0	0
Total For CLNF02							0.00	0	0
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF03 SPOT							0.00	0	0
Total For CLNF03							0.00	0	0
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF04 SPOT							0.00	0	0
Total For CLNF04							0.00	0	0
CLNFC On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLNF05 SPOT							0.00	0	0
Total For CLNF05							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	2,000,000
Total COJ03 SPOT							0.00	0	2,000,000
Total For COJ03							0.00	0	2,000,000
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			5,600,000,000.00	56,000	10,876,000
Total COJ04 SPOT							5 600 000 000.00	56,000	10,876,000
Total For COJ04							5 600 000 000.00	56,000	10,876,000
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,000,000
Total COJ05 SPOT							1 200 000 000 000.00	12,000,000	6,000,000
Total For COJ05							1 200 000 000 000.00	12,000,000	6,000,000
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ06 SPOT							0.00	0	0
Total For COJ06							0.00	0	0
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total COJ07 SPOT							0.00	0	0
Total For COJ07							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG On 28/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG17 SPOT							0.00	0	0
Total For DENG17							0.00	0	0
DENG On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG18 SPOT							0.00	0	0
Total For DENG18							0.00	0	0
DENG On 28/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DENG19 SPOT							0.00	0	0
Total For DENG19							0.00	0	0
DRD0 On 01/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD01 SPOT							0.00	0	0
Total For DRD01							0.00	0	0
DRD0 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total DRD02 SPOT							0.00	0	0
Total For DRD02							0.00	0	0
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total DV13 SPOT							0.00	0	0
Total For DV13							0.00	0	0
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	19,233,000
Total DV21 SPOT							0.00	0	19,233,000
Total For DV21							0.00	0	19,233,000
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000		21,200,000,000.00		212,000	79,834,000
Total DV22 SPOT						21 200 000 000.00		212,000	79,834,000
Total For DV22						21 200 000 000.00		212,000	79,834,000
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000		606,100,000,000.00		6,061,000	131,840,000
Total DV23 SPOT						606 100 000 000.00		6,061,000	131,840,000
Total For DV23						606 100 000 000.00		6,061,000	131,840,000
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000		704,000,000,000.00		7,040,000	1,760,000
Total DVF12 SPOT						704 000 000 000.00		7,040,000	1,760,000
Total For DVF12						704 000 000 000.00		7,040,000	1,760,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			0.00	0	12,200,000
Total E170 SPOT							0.00	0	12,200,000
Total For E170							0.00	0	12,200,000
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total EDC01 SPOT							0.00	0	0
Total For EDC01							0.00	0	0
EGL01 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EGL01 SPOT							0.00	0	0
Total For EGL01							0.00	0	0
EGL02 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EGL02 SPOT							0.00	0	0
Total For EGL02							0.00	0	0
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EL15 SPOT							0.00	0	0
Total For EL15							0.00	0	0
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total EMM01 SPOT							0.00	0	0
Total For EMM01							0.00	0	0
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total EMM02 SPOT							0.00	0	0
Total For EMM02							0.00	0	0
EPF00 On 19/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total EPF001 SPOT							0.00	0	0
Total For EPF001							0.00	0	0
EQ127 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ127U SPOT							0.00	0	0
Total For EQ127U							0.00	0	0
EQ141 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ141L SPOT							0.00	0	0
Total For EQ141L							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
EQ152 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ152U SPOT							0.00	0	0
Total For EQ152U							0.00	0	0
EQ153 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ153U SPOT							0.00	0	0
Total For EQ153U							0.00	0	0
EQ154 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ154U SPOT							0.00	0	0
Total For EQ154U							0.00	0	0
EQ155 On 08/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ155U SPOT							0.00	0	0
Total For EQ155U							0.00	0	0
EQ156 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total EQ156U SPOT							0.00	0	0
Total For EQ156U							0.00	0	0
EQ157 On 08/12/2011 Spot Bond			100.00000	100.00000			0.00	0	42,000,000
Total EQ157U SPOT							0.00	0	42,000,000
Total For EQ157U							0.00	0	42,000,000
EQ158 On 16/01/2012 Spot Bond			100.00000	100.00000			0.00	0	176,000,000
Total EQ158U SPOT							0.00	0	176,000,000
Total For EQ158U							0.00	0	176,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For ERS3A3							0.00	0	0
ERS3A 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
ERS3A On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ERS3A8 SPOT							0.00	0	0
Total For ERS3A8							0.00	0	0
ERS3B 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
ERS3B 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
ERSA10 On 17/08/2013 Spot Bond			100.00000	100.00000			238,800,000.00	2,388,000	597,000
Total ERSA10 SPOT							238 800 000 000.00	2,388,000	597,000
Total For ERSA10							238 800 000 000.00	2,388,000	597,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			113,100,000,000.00	1,131,000	157,199,000
Total ES15 SPOT							113 100 000 000.00	1,131,000	157,199,000
Total For ES15							113 100 000 000.00	1,131,000	157,199,000
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			31,958,750,000.00	3,455,000	171,087,306
Total ES18 SPOT							31 958 750 000.00	3,455,000	171,087,306
Total For ES18							31 958 750 000.00	3,455,000	171,087,306
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			500,010,000,000.00	50,001,000	347,075,000
Total ES23 SPOT							500 010 000 000.00	50,001,000	347,075,000
Total For ES23							500 010 000 000.00	50,001,000	347,075,000
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			1,988,397,150,000.00	253,299,000	279,289,000
Total ES26 SPOT							1 988 397 150 000.00	253,299,000	279,289,000
Total For ES26							1 988 397 150 000.00	253,299,000	279,289,000
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			400,095,000,000.00	53,346,000	203,845,000
Total ES33 SPOT							400 095 000 000.00	53,346,000	203,845,000
Total For ES33							400 095 000 000.00	53,346,000	203,845,000
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			264,000,000,000.00	2,640,000	660,000
Total FR2A3C SPOT							264 000 000 000.00	2,640,000	660,000
Total For FR2A3C							264 000 000 000.00	2,640,000	660,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2B3C SPOT							0.00	0	0
Total For FR2B3C							0.00	0	0
FR2C3 On 15/08/2013 Spot Bond			8.37500	8.37500			0.00	0	0
Total FR2C3C SPOT							0.00	0	0
Total For FR2C3C							0.00	0	0
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FR2D3D SPOT							0.00	0	0
Total For FR2D3D							0.00	0	0
FRB03 On 15/09/2014 Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	4,063,000
Total FRB03 SPOT							2 100 000 000.00	21,000	4,063,000
Total For FRB03							2 100 000 000.00	21,000	4,063,000
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB05 SPOT							0.00	0	0
Total For FRB05							0.00	0	0
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB06 SPOT							0.00	0	0
Total For FRB06							0.00	0	0
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB07 SPOT							0.00	0	0
Total For FRB07							0.00	0	0
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB08 SPOT							0.00	0	0
Total For FRB08							0.00	0	0
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRB09 SPOT							0.00	0	0
Total For FRB09							0.00	0	0
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBC21 SPOT							0.00	0	0
Total For FRBC21							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC: 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
FRBI0 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
FRBI0: On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI03 SPOT							0.00	0	0
Total For FRBI03							0.00	0	0
FRBI0: On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI04 SPOT							0.00	0	0
Total For FRBI04							0.00	0	0
FRBI2: On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBI22 SPOT							0.00	0	0
Total For FRBI22							0.00	0	0
FRBI2: On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	21,980,000
Total FRBI23 SPOT							0.00	0	21,980,000
Total For FRBI23							0.00	0	21,980,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBN07 SPOT							0.00	0	0
Total For FRBN07							0.00	0	0
FRBZC On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ01 SPOT							0.00	0	0
Total For FRBZ01							0.00	0	0
FRBZC On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ02 SPOT							0.00	0	0
Total For FRBZ02							0.00	0	0
FRBZC On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRBZ03 SPOT							0.00	0	0
Total For FRBZ03							0.00	0	0
FRC01 On 08/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC01 SPOT							0.00	0	0
Total For FRC01							0.00	0	0
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC04 SPOT							0.00	0	0
Total For FRC04							0.00	0	0
FRC08 On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC08 SPOT							0.00	0	0
Total For FRC08							0.00	0	0
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC11 SPOT							0.00	0	0
Total For FRC11							0.00	0	0
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC17 SPOT							0.00	0	0
Total For FRC17							0.00	0	0
FRC29 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC29 SPOT							0.00	0	0
Total For FRC29							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
Total For FRC47							0.00	0	0
FRC55 On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC55 SPOT							0.00	0	0
Total For FRC55							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC57 SPOT							0.00	0	0
Total For FRC57							0.00	0	0
FRC58 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC58 SPOT							0.00	0	0
Total For FRC58							0.00	0	0
FRC59 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC59 SPOT							0.00	0	0
Total For FRC59							0.00	0	0
FRC60 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC60 SPOT							0.00	0	0
Total For FRC60							0.00	0	0
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC61 SPOT							0.00	0	0
Total For FRC61							0.00	0	0
FRC62 On 12/10/2011 Spot Bond			100.00000	100.00000		260,000,000,000.00	2,600,000		0
Total FRC62 SPOT						260 000 000 000.00	2,600,000		0
Total For FRC62						260 000 000 000.00	2,600,000		0
FRC63 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC63 SPOT							0.00	0	0
Total For FRC63							0.00	0	0
FRC64 On 12/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC64 SPOT							0.00	0	0
Total For FRC64							0.00	0	0
FRC65 On 12/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC65 SPOT							0.00	0	0
Total For FRC65							0.00	0	0
FRC66 On 31/01/2022 Spot Bond			5.87500	5.87500			0.00	0	0
Total FRC66 SPOT							0.00	0	0
Total For FRC66							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC67 SPOT							0.00	0	0
Total For FRC67							0.00	0	0
FRC68 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC68 SPOT							0.00	0	0
Total For FRC68							0.00	0	0
FRC69 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC69 SPOT							0.00	0	0
Total For FRC69							0.00	0	0
FRC70 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC70 SPOT							0.00	0	0
Total For FRC70							0.00	0	0
FRC71 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC71 SPOT							0.00	0	0
Total For FRC71							0.00	0	0
FRC72 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC72 SPOT							0.00	0	0
Total For FRC72							0.00	0	0
FRC73 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC73 SPOT							0.00	0	0
Total For FRC73							0.00	0	0
FRC74 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRC74 SPOT							0.00	0	0
Total For FRC74							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A1 SPOT							0.00	0	0
Total For FRE2A1							0.00	0	0
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2A2 SPOT							0.00	0	0
Total For FRE2A2							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B1 SPOT							0.00	0	0
Total For FRE2B1							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2B2 SPOT							0.00	0	0
Total For FRE2B2							0.00	0	0
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2C SPOT							0.00	0	0
Total For FRE2C							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2D SPOT							0.00	0	0
Total For FRE2D							0.00	0	0
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2E SPOT							0.00	0	0
Total For FRE2E							0.00	0	0
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2F SPOT							0.00	0	0
Total For FRE2F							0.00	0	0
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRE2G SPOT							0.00	0	0
Total For FRE2G							0.00	0	0
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	12,000,000
Total FRJ13 SPOT							0.00	0	12,000,000
Total For FRJ13							0.00	0	12,000,000
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ14 SPOT							0.00	0	0
Total For FRJ14							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ16 SPOT							0.00	0	0
Total For FRJ16							0.00	0	0
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRJ18 SPOT							0.00	0	0
Total For FRJ18							0.00	0	0
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS35 SPOT							0.00	0	0
Total For FRS35							0.00	0	0
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS36 SPOT							0.00	0	0
Total For FRS36							0.00	0	0
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS37 SPOT							0.00	0	0
Total For FRS37							0.00	0	0
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS43 SPOT							0.00	0	0
Total For FRS43							0.00	0	0
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS46 SPOT							0.00	0	0
Total For FRS46							0.00	0	0
FRS48 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS48 SPOT							0.00	0	0
Total For FRS48							0.00	0	0
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS49 SPOT							0.00	0	0
Total For FRS49							0.00	0	0
FRS50 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS50 SPOT							0.00	0	0
Total For FRS50							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS51 SPOT							0.00	0	0
Total For FRS51							0.00	0	0
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS52 SPOT							0.00	0	0
Total For FRS52							0.00	0	0
FRS53 On 27/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS53 SPOT							0.00	0	0
Total For FRS53							0.00	0	0
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS54 SPOT							0.00	0	0
Total For FRS54							0.00	0	0
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS55 SPOT							0.00	0	0
Total For FRS55							0.00	0	0
FRS56 On 19/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS56 SPOT							0.00	0	0
Total For FRS56							0.00	0	0
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS57 SPOT							0.00	0	0
Total For FRS57							0.00	0	0
FRS58 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total FRS58 SPOT							0.00	0	0
Total For FRS58							0.00	0	0
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	3,908,000
Total FRX14 SPOT							1 700 000 000.00	17,000	3,908,000
Total For FRX14							1 700 000 000.00	17,000	3,908,000
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			13,900,000,000.00	139,000	35,559,000
Total FRX15 SPOT							13 900 000 000.00	139,000	35,559,000
Total For FRX15							13 900 000 000.00	139,000	35,559,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FTG1 On 05/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total FTG1 SPOT							0.00	0	0
Total For FTG1							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	60
Total GOVEX1 SPOT							0.00	0	60
Total For GOVEX1							0.00	0	60
GPT09 On 29/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT09 SPOT							0.00	0	0
Total For GPT09							0.00	0	0
GPT10 On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GPT10 SPOT							0.00	0	0
Total For GPT10							0.00	0	0
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GR1A2A SPOT							0.00	0	0
Total For GR1A2A							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA25 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA285 SPOT							0.00	0	0
Total For GRA285							0.00	0	0
GRA26 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
GRA27 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA287 SPOT							0.00	0	0
Total For GRA287							0.00	0	0
GRA28 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA288 SPOT							0.00	0	0
Total For GRA288							0.00	0	0
GRA29 On 15/12/2011 Spot Bond			100.00000	100.00000			13,186,000,000,000.00	131,860,000	65,930,000
Total GRA289 SPOT							13 186 000 000 000.00	131,860,000	65,930,000
Total For GRA289							13 186 000 000 000.00	131,860,000	65,930,000
GRA29 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRA290 SPOT							0.00	0	0
Total For GRA290							0.00	0	0
GRB84 On 26/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRB84 SPOT							0.00	0	0
Total For GRB84							0.00	0	0
GRD159 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD159 SPOT							0.00	0	0
Total For GRD159							0.00	0	0
GRD160 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD160 SPOT							0.00	0	0
Total For GRD160							0.00	0	0
GRD161 On 07/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD161 SPOT							0.00	0	0
Total For GRD161							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD162 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRD162 SPOT							0.00	0	0
Total For GRD162							0.00	0	0
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
Total For GRN1B							0.00	0	0
GRN1C On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1C SPOT							0.00	0	0
Total For GRN1C							0.00	0	0
GRN1D On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRN1D SPOT							0.00	0	0
Total For GRN1D							0.00	0	0
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT01 SPOT							0.00	0	0
Total For GRT01							0.00	0	0
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000		100,000,000,000.00	0.00	1,000,000	500,000
Total GRT02 SPOT						100 000 000 000.00	0.00	1,000,000	500,000
Total For GRT02						100 000 000 000.00	0.00	1,000,000	500,000
GRT03 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total GRT03 SPOT							0.00	0	0
Total For GRT03							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04 On 15/09/2016 Spot Bond			100.00000	100.00000			36,060,000,000,000.00	360,600,000	361,000,000
Total GRT04 SPOT							36 060 000 000 000.00	360,600,000	361,000,000
Total For GRT04							36 060 000 000 000.00	360,600,000	361,000,000
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT							0.00	0	0
Total For HMS1B2							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT							0.00	0	0
Total For HMS1B3							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B5 SPOT							0.00	0	0
Total For HMS1B5							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B6 SPOT							0.00	0	0
Total For HMS1B6							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT							0.00	0	0
Total For HMS1B7							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B8 SPOT							0.00	0	0
Total For HMS1B8							0.00	0	0
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1B9 SPOT							0.00	0	0
Total For HMS1B9							0.00	0	0
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT							0.00	0	0
Total For HMS1C2							0.00	0	0
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total HMS1C3 SPOT							0.00	0	0
Total For HMS1C3							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1 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			11,600,000,000.00	116,000	29,353,000
Total HWAY20 SPOT							11 600 000 000.00	116,000	29,353,000
Total For HWAY20							11 600 000 000.00	116,000	29,353,000
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			2,500,000,000.00	25,000	58,227,000
Total HWAY34 SPOT							2 500 000 000.00	25,000	58,227,000
Total For HWAY34							2 500 000 000.00	25,000	58,227,000
HWAY On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
Total HWAY35 SPOT							0.00	0	0
Total For HWAY35							0.00	0	0
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL01 SPOT							0.00	0	0
Total For IBL01							0.00	0	0
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL03 SPOT							0.00	0	0
Total For IBL03							0.00	0	0
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL05 SPOT							0.00	0	0
Total For IBL05							0.00	0	0
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL06 SPOT							0.00	0	0
Total For IBL06							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	8,900,000
Total IBL11 SPOT							0.00	0	8,900,000
Total For IBL11							0.00	0	8,900,000
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL12 SPOT							0.00	0	0
Total For IBL12							0.00	0	0
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL13 SPOT							0.00	0	0
Total For IBL13							0.00	0	0
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL14 SPOT							0.00	0	0
Total For IBL14							0.00	0	0
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000		2,800,000,000,000.00		28,000,000	0
Total IBL15 SPOT						2 800 000 000 000.00		28,000,000	0
Total For IBL15						2 800 000 000 000.00		28,000,000	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		800,000,000,000.00		8,000,000	2,000,000
Total IBL19 SPOT						800 000 000 000.00		8,000,000	2,000,000
Total For IBL19						800 000 000 000.00		8,000,000	2,000,000
IBL20 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL20 SPOT							0.00	0	0
Total For IBL20							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IBL25 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IBL25 SPOT							0.00	0	0
Total For IBL25							0.00	0	0
IBL26 On 18/08/2014 Spot Bond			1.75000	1.75000			0.00	0	0
Total IBL26 SPOT							0.00	0	0
Total For IBL26							0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.27000	8.27000			0.00	0	0
Total IBL28 SPOT							0.00	0	0
Total For IBL28							0.00	0	0
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	3,450,000
Total IC02 SPOT							3 200 000 000.00	32,000	3,450,000
Total For IC02							3 200 000 000.00	32,000	3,450,000
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP01 SPOT							0.00	0	0
Total For IDCP01							0.00	0	0
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IDCP02 SPOT							0.00	0	0
Total For IDCP02							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For IKH2D							0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		6,600,000,000,000.00		66,000,000	33,000,000
Total IN07 SPOT										6 600 000 000 000.00	66,000,000	33,000,000
Total For IN07										6 600 000 000 000.00	66,000,000	33,000,000
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IND13:	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0
Total IND132 SPOT										0.00	0	0
Total For IND132										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		400,000,000,000.00		4,000,000	1,000,000
Total IND139 SPOT										400 000 000 000.00	4,000,000	1,000,000
Total For IND139										400 000 000 000.00	4,000,000	1,000,000
IND14:	On	04/10/2011	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	3,000,000
Total IND140 SPOT										1 200 000 000 000.00	12,000,000	3,000,000
Total For IND140										1 200 000 000 000.00	12,000,000	3,000,000
IND14:	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0
Total IND141 SPOT										0.00	0	0
Total For IND141										0.00	0	0
IND14:	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0
Total IND142 SPOT										0.00	0	0
Total For IND142										0.00	0	0
IND14:	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0
Total IND143 SPOT										0.00	0	0
Total For IND143										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND14: On 01/11/2011 Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	5,000,000
Total IND144 SPOT							2 000 000 000 000.00	20,000,000	5,000,000
Total For IND144							2 000 000 000 000.00	20,000,000	5,000,000
IND14: On 08/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND145 SPOT							0.00	0	0
Total For IND145							0.00	0	0
IND14: On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND146 SPOT							0.00	0	0
Total For IND146							0.00	0	0
IND14: On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND147 SPOT							0.00	0	0
Total For IND147							0.00	0	0
IND14: On 29/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND148 SPOT							0.00	0	0
Total For IND148							0.00	0	0
IND14: On 06/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND149 SPOT							0.00	0	0
Total For IND149							0.00	0	0
IND15: On 13/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND150 SPOT							0.00	0	0
Total For IND150							0.00	0	0
IND15: On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND151 SPOT							0.00	0	0
Total For IND151							0.00	0	0
IND20: On 10/01/2012 Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	8,000,000
Total IND202 SPOT							800 000 000 000.00	8,000,000	8,000,000
Total For IND202							800 000 000 000.00	8,000,000	8,000,000
IND20: On 17/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND203 SPOT							0.00	0	0
Total For IND203							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND20 On 24/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND204 SPOT							0.00	0	0
Total For IND204							0.00	0	0
IND20 On 31/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND205 SPOT							0.00	0	0
Total For IND205							0.00	0	0
IND20 On 07/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND206 SPOT							0.00	0	0
Total For IND206							0.00	0	0
IND20 On 14/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND207 SPOT							0.00	0	0
Total For IND207							0.00	0	0
IND20 On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND208 SPOT							0.00	0	0
Total For IND208							0.00	0	0
IND20 On 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND209 SPOT							0.00	0	0
Total For IND209							0.00	0	0
IND21 On 06/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND210 SPOT							0.00	0	0
Total For IND210							0.00	0	0
IND21 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND211 SPOT							0.00	0	0
Total For IND211							0.00	0	0
IND21 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND212 SPOT							0.00	0	0
Total For IND212							0.00	0	0
IND21 On 27/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND213 SPOT							0.00	0	0
Total For IND213							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND21: On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND214 SPOT							0.00	0	0
Total For IND214							0.00	0	0
IND21: On 10/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND215 SPOT							0.00	0	0
Total For IND215							0.00	0	0
IND21: On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND216 SPOT							0.00	0	0
Total For IND216							0.00	0	0
IND21: On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND217 SPOT							0.00	0	0
Total For IND217							0.00	0	0
IND21: On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND218 SPOT							0.00	0	0
Total For IND218							0.00	0	0
IND21: On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND219 SPOT							0.00	0	0
Total For IND219							0.00	0	0
IND22: On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND220 SPOT							0.00	0	0
Total For IND220							0.00	0	0
IND22: On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND221 SPOT							0.00	0	0
Total For IND221							0.00	0	0
IND22: On 29/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND222 SPOT							0.00	0	0
Total For IND222							0.00	0	0
IND22: On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IND223 SPOT							0.00	0	0
Total For IND223							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
ING12 On 26/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING122 SPOT							0.00	0	0
Total For ING122							0.00	0	0
ING12 On 10/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING123 SPOT							0.00	0	0
Total For ING123							0.00	0	0
ING12 On 16/11/2011 Spot Bond			100.00000	100.00000			118,400,000,000.00	1,184,000	296,000
Total ING125 SPOT							118 400 000 000.00	1,184,000	296,000
Total For ING125							118 400 000 000.00	1,184,000	296,000
ING12 On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING126 SPOT							0.00	0	0
Total For ING126							0.00	0	0
ING12 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING127 SPOT							0.00	0	0
Total For ING127							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING46 SPOT							0.00	0	0
Total For ING46							0.00	0	0
ING53 On 14/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING53 SPOT							0.00	0	0
Total For ING53							0.00	0	0
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING60U SPOT							0.00	0	0
Total For ING60U							0.00	0	0
ING71 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total ING71 SPOT							0.00	0	0
Total For ING71							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IP253L On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP253U SPOT							0.00	0	0
Total For IP253U							0.00	0	0
IP254L On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IP254U SPOT							0.00	0	0
Total For IP254U							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			3,700,000,000.00	37,000	401,000
Total IPL4 SPOT							3 700 000 000.00	37,000	401,000
Total For IPL4							3 700 000 000.00	37,000	401,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			3,600,000,000.00	36,000	46,181,000
Total IPL6 SPOT							3 600 000 000.00	36,000	46,181,000
Total For IPL6							3 600 000 000.00	36,000	46,181,000
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV01 SPOT							0.00	0	0
Total For IV01							0.00	0	0
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV012 SPOT							0.00	0	0
Total For IV012							0.00	0	0
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV013 SPOT							0.00	0	0
Total For IV013							0.00	0	0
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV014 SPOT							0.00	0	0
Total For IV014							0.00	0	0
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV015 SPOT							0.00	0	0
Total For IV015							0.00	0	0
IV03 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV03 SPOT							0.00	0	0
Total For IV03							0.00	0	0
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV04 SPOT							0.00	0	0
Total For IV04							0.00	0	0
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV07 SPOT							0.00	0	0
Total For IV07							0.00	0	0
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV08 SPOT							0.00	0	0
Total For IV08							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total IV09 SPOT							0.00	0	0
Total For IV09							0.00	0	0
IVA13 ^d On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA134 SPOT							0.00	0	0
Total For IVA134							0.00	0	0
IVA13 ⁷ 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
IVA13 ⁸ 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
IVA13 ⁹ 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
IVA14 ⁰ On 06/10/2011 Spot Bond			98.34259	98.34259			0.00	0	0
Total IVA140 SPOT							0.00	0	0
Total For IVA140							0.00	0	0
IVA14 ¹ On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA141 SPOT							0.00	0	0
Total For IVA141							0.00	0	0
IVA14 ² 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
IVA14 ³ 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
IVA14 ⁴ On 03/11/2011 Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000,000	5,000,000
Total IVA144 SPOT							2 000 000 000 000.00	20,000,000	5,000,000
Total For IVA144							2 000 000 000 000.00	20,000,000	5,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA14 ⁵ On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA145 SPOT							0.00	0	0
Total For IVA145							0.00	0	0
IVA14 ⁶ On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA146 SPOT							0.00	0	0
Total For IVA146							0.00	0	0
IVA14 ⁷ On 24/11/2011 Spot Bond			97.59722	97.59722			0.00	0	0
Total IVA147 SPOT							0.00	0	0
Total For IVA147							0.00	0	0
IVA14 ⁸ On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA148 SPOT							0.00	0	0
Total For IVA148							0.00	0	0
IVA14 ⁹ On 08/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA149 SPOT							0.00	0	0
Total For IVA149							0.00	0	0
IVA20 ¹ On 05/01/2012 Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000
Total IVA201 SPOT						10 000 000 000 000.00		100,000,000	100,000,000
Total For IVA201						10 000 000 000 000.00		100,000,000	100,000,000
IVA20 ² On 12/01/2012 Spot Bond			100.00000	100.00000		66,500,000,000,000.00		665,000,000	476,000,000
Total IVA202 SPOT						66 500 000 000 000.00		665,000,000	476,000,000
Total For IVA202						66 500 000 000 000.00		665,000,000	476,000,000
IVA20 ³ On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA203 SPOT							0.00	0	0
Total For IVA203							0.00	0	0
IVA20 ⁴ On 26/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA204 SPOT							0.00	0	0
Total For IVA204							0.00	0	0
IVA20 ⁵ On 02/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA205 SPOT							0.00	0	0
Total For IVA205							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA20€ On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA206 SPOT							0.00	0	0
Total For IVA206							0.00	0	0
IVA207 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA207 SPOT							0.00	0	0
Total For IVA207							0.00	0	0
IVA20€ On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA208 SPOT							0.00	0	0
Total For IVA208							0.00	0	0
IVA20€ On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA209 SPOT							0.00	0	0
Total For IVA209							0.00	0	0
IVA21€ On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA210 SPOT							0.00	0	0
Total For IVA210							0.00	0	0
IVA211 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA211 SPOT							0.00	0	0
Total For IVA211							0.00	0	0
IVA212 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA212 SPOT							0.00	0	0
Total For IVA212							0.00	0	0
IVA213 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA213 SPOT							0.00	0	0
Total For IVA213							0.00	0	0
IVA214 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA214 SPOT							0.00	0	0
Total For IVA214							0.00	0	0
IVA215 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA215 SPOT							0.00	0	0
Total For IVA215							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA216 On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA216 SPOT							0.00	0	0
Total For IVA216							0.00	0	0
IVA217 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA217 SPOT							0.00	0	0
Total For IVA217							0.00	0	0
IVA218 On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA218 SPOT							0.00	0	0
Total For IVA218							0.00	0	0
IVA219 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA219 SPOT							0.00	0	0
Total For IVA219							0.00	0	0
IVA220 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA220 SPOT							0.00	0	0
Total For IVA220							0.00	0	0
IVA221 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA221 SPOT							0.00	0	0
Total For IVA221							0.00	0	0
IVA222 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA222 SPOT							0.00	0	0
Total For IVA222							0.00	0	0
IVA223 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVA223 SPOT							0.00	0	0
Total For IVA223							0.00	0	0
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC001 SPOT							0.00	0	0
Total For IVC001							0.00	0	0
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total IVC002 SPOT							0.00	0	0
Total For IVC002							0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			277,780,000,000.00	2,777,800	6,088,900
Total LGL1 SPOT							277 780 000 000.00	2,777,800	6,088,900
Total For LGL1							277 780 000 000.00	2,777,800	6,088,900
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 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MAQ005 SPOT							0.00	0	0
Total For MAQ005							0.00	0	0
MBF01 On 16/04/2012 Spot Bond			7.09500	7.09500			37,461,600,000.00	5,280,000	1,320,000
Total MBF017 SPOT							37 461 600 000.00	5,280,000	1,320,000
Total For MBF017							37 461 600 000.00	5,280,000	1,320,000
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF018 SPOT							0.00	0	0
Total For MBF018							0.00	0	0
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBF019 SPOT							0.00	0	0
Total For MBF019							0.00	0	0
MBF02 On 07/10/2011 Spot Bond			100.00000	100.00000			1,232,000,000,000.00	12,320,000	3,080,000
Total MBF023 SPOT							1 232 000 000 000.00	12,320,000	3,080,000
Total For MBF023							1 232 000 000 000.00	12,320,000	3,080,000
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			796,000,000,000.00	7,960,000	1,990,000
Total MBF024 SPOT							796 000 000 000.00	7,960,000	1,990,000
Total For MBF024							796 000 000 000.00	7,960,000	1,990,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
MBP02 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP012 SPOT							0.00	0	0
Total For MBP012							0.00	0	0
MBP03 On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP013 SPOT							0.00	0	0
Total For MBP013							0.00	0	0
MBP10 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP10U SPOT							0.00	0	0
Total For MBP10U							0.00	0	0
MBP14 On 10/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP14U SPOT							0.00	0	0
Total For MBP14U							0.00	0	0
MBP16 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP16U SPOT							0.00	0	0
Total For MBP16U							0.00	0	0
MBP17 On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP17U SPOT							0.00	0	0
Total For MBP17U							0.00	0	0
MBP18 On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP18U SPOT							0.00	0	0
Total For MBP18U							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP19U SPOT							0.00	0	0
Total For MBP19U							0.00	0	0
MBP20 On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP20U SPOT							0.00	0	0
Total For MBP20U							0.00	0	0
MBP21 On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP21U SPOT							0.00	0	0
Total For MBP21U							0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total MBP22U SPOT							0.00	0	0
Total For MBP22U							0.00	0	0
MCB1M On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total MCB1M SPOT							0.00	0	0
Total For MCB1M							0.00	0	0
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	74,800,000
Total MET01 SPOT							0.00	0	74,800,000
Total For MET01							0.00	0	74,800,000
MFS1A On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A1 SPOT							0.00	0	0
Total For MFS1A1							0.00	0	0
MFS1A On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1A2 SPOT							0.00	0	0
Total For MFS1A2							0.00	0	0
MFS1B On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total MFS1B SPOT							0.00	0	0
Total For MFS1B							0.00	0	0
MGL01 On 15/09/2015 Spot Bond			100.00000	100.00000			3,100,000,000.00	31,000	16,184,900
Total MGL01 SPOT							3 100 000 000.00	31,000	16,184,900
Total For MGL01							3 100 000 000.00	31,000	16,184,900

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN0: On 13/07/2014 Spot Bond			100.00000	100.00000			6,400,000,000.00	64,000	5,707,000
Total MTN02 SPOT							6 400 000 000.00	64,000	5,707,000
Total For MTN02							6 400 000 000.00	64,000	5,707,000
MTN0: On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTN03 SPOT							0.00	0	0
Total For MTN03							0.00	0	0
MTN0: On 13/07/2017 Spot Bond			100.00000	100.00000			4,400,000,000.00	44,000	5,654,000
Total MTN04 SPOT							4 400 000 000.00	44,000	5,654,000
Total For MTN04							4 400 000 000.00	44,000	5,654,000
MTN0: On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total MTN05 SPOT							0.00	0	0
Total For MTN05							0.00	0	0
MTNC On 10/10/2011 Spot Bond			100.00000	100.00000			1,672,000,000,000.00	16,720,000	4,180,000
Total MTNC04 SPOT							1 672 000 000 000.00	16,720,000	4,180,000
Total For MTNC04							1 672 000 000 000.00	16,720,000	4,180,000
N4A11 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A111 SPOT							0.00	0	0
Total For N4A111							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A202 SPOT							0.00	0	0
Total For N4A202							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A205 SPOT							0.00	0	0
Total For N4A205							0.00	0	0
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A208 SPOT							0.00	0	0
Total For N4A208							0.00	0	0
N4A21 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A211 SPOT							0.00	0	0
Total For N4A211							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A302 SPOT							0.00	0	0
Total For N4A302							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A305 SPOT							0.00	0	0
Total For N4A305							0.00	0	0
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A308 SPOT							0.00	0	0
Total For N4A308							0.00	0	0
N4A31 On 14/08/2020 Spot Bond			100.00000	100.00000		265,600,000,000.00		2,656,000	664,000
Total N4A311 SPOT						265 600 000 000.00		2,656,000	664,000
Total For N4A311						265 600 000 000.00		2,656,000	664,000
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000		265,600,000,000.00		2,656,000	4,664,000
Total N4A402 SPOT						265 600 000 000.00		2,656,000	4,664,000
Total For N4A402						265 600 000 000.00		2,656,000	4,664,000
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000		187,600,000,000.00		1,876,000	469,000
Total N4A405 SPOT						187 600 000 000.00		1,876,000	469,000
Total For N4A405						187 600 000 000.00		1,876,000	469,000
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A408 SPOT							0.00	0	0
Total For N4A408							0.00	0	0
N4A41 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A411 SPOT							0.00	0	0
Total For N4A411							0.00	0	0
N4A50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4A502 SPOT							0.00	0	0
Total For N4A502							0.00	0	0
N4B50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4B508 SPOT							0.00	0	0
Total For N4B508							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C5C On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4C508 SPOT							0.00	0	0
Total For N4C508							0.00	0	0
N4D68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4D68U SPOT							0.00	0	0
Total For N4D68U							0.00	0	0
N4E68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total N4E68U SPOT							0.00	0	0
Total For N4E68U							0.00	0	0
NBK1C On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
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			8,800,000,000.00	88,000,000	5,000,000
Total NBK1B SPOT							8 800 000 000 000.00	88,000,000	5,000,000
Total For NBK1B							8 800 000 000 000.00	88,000,000	5,000,000
NBK2/ On 15/09/2015 Spot Bond			100.00000	100.00000			10,600,000,000.00	106,000	6,094,000
Total NBK2A SPOT							10 600 000 000 000.00	106,000	6,094,000
Total For NBK2A							10 600 000 000 000.00	106,000	6,094,000
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
NBK3/ On 09/09/2019 Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	6,635,000
Total NBK3A SPOT							2 800 000 000 000.00	28,000	6,635,000
Total For NBK3A							2 800 000 000 000.00	28,000	6,635,000
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			800,000,000,000.00	8,000,000	2,000,000
Total NBK5B SPOT							800 000 000 000 000.00	8,000,000	2,000,000
Total For NBK5B							800 000 000 000 000.00	8,000,000	2,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6/ On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
Total NBK6A SPOT							0.00	0	5,000,000
Total For NBK6A							0.00	0	5,000,000
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK6B SPOT							0.00	0	0
Total For NBK6B							0.00	0	0
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK7B SPOT							0.00	0	0
Total For NBK7B							0.00	0	0
NBK8/ On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK8A SPOT							0.00	0	0
Total For NBK8A							0.00	0	0
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			1,315,600,000,000.00	13,156,000	3,289,000
Total NBK8B SPOT							1 315 600 000 000.00	13,156,000	3,289,000
Total For NBK8B							1 315 600 000 000.00	13,156,000	3,289,000
NBK9/ On 23/03/2016 Spot Bond			100.00000	100.00000			9,900,000,000.00	99,000	12,823,000
Total NBK9A SPOT							9 900 000 000.00	99,000	12,823,000
Total For NBK9A							9 900 000 000.00	99,000	12,823,000
NBK9E On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK9B SPOT							0.00	0	0
Total For NBK9B							0.00	0	0
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NBK11 SPOT							0.00	0	0
Total For NBK11							0.00	0	0
NCLN' On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN17 SPOT							0.00	0	0
Total For NCLN17							0.00	0	0
NCLN' On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN19 SPOT							0.00	0	0
Total For NCLN19							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN ² 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 ² 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 ² 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 ² 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 ² 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 ² 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 ² 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 ² On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN50 SPOT							0.00	0	0
Total For NCLN50							0.00	0	0
NCLN ² On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN51 SPOT							0.00	0	0
Total For NCLN51							0.00	0	0
NCLN ² On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN52 SPOT							0.00	0	0
Total For NCLN52							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN# On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN53 SPOT							0.00	0	0
Total For NCLN53							0.00	0	0
NCLN# On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN54 SPOT							0.00	0	0
Total For NCLN54							0.00	0	0
NCLN# On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN55 SPOT							0.00	0	0
Total For NCLN55							0.00	0	0
NCLN# On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN56 SPOT							0.00	0	0
Total For NCLN56							0.00	0	0
NCLN# On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN58 SPOT							0.00	0	0
Total For NCLN58							0.00	0	0
NCLN# On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN61 SPOT							0.00	0	0
Total For NCLN61							0.00	0	0
NCLN# On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN62 SPOT							0.00	0	0
Total For NCLN62							0.00	0	0
NCLN# On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN63 SPOT							0.00	0	0
Total For NCLN63							0.00	0	0
NCLN# On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN64 SPOT							0.00	0	0
Total For NCLN64							0.00	0	0
NCLN# On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN65 SPOT							0.00	0	0
Total For NCLN65							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN67 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN67 SPOT							0.00	0	0
Total For NCLN67							0.00	0	0
NCLN68 On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN68 SPOT							0.00	0	0
Total For NCLN68							0.00	0	0
NCLN69 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN69 SPOT							0.00	0	0
Total For NCLN69							0.00	0	0
NCLN70 On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN70 SPOT							0.00	0	0
Total For NCLN70							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
NED12A 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
NED12B On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED12B SPOT							0.00	0	0
Total For NED12B							0.00	0	0
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED6 SPOT							0.00	0	0
Total For NED6							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED7 On 08/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NED7 SPOT							0.00	0	0
Total For NED7							0.00	0	0
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	5,822,000
Total NED8 SPOT							0.00	0	5,822,000
Total For NED8							0.00	0	5,822,000
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			900,000,000,000.00	9,000,000	13,500,000
Total NEDH1A SPOT							900 000 000 000.00	9,000,000	13,500,000
Total For NEDH1A							900 000 000 000.00	9,000,000	13,500,000
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total NEDH1B SPOT							0.00	0	0
Total For NEDH1B							0.00	0	0
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET31 SPOT							0.00	0	0
Total For NET31							0.00	0	0
NET40 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total NET40 SPOT							0.00	0	0
Total For NET40							0.00	0	0
NILB1 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NILB10 SPOT							0.00	0	0
Total For NILB10							0.00	0	0
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
NMP2 On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NMP20N SPOT							0.00	0	0
Total For NMP20N							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total NQ1A10 SPOT							0.00	0	0
Total For NQ1A10							0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA013 SPOT							0.00	0	0
Total For NRA013							0.00	0	0
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			518,678,000,000.00	5,186,780	11,030,518
Total NRA014 SPOT							518 678 000 000.00	5,186,780	11,030,518
Total For NRA014							518 678 000 000.00	5,186,780	11,030,518
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
Total NRA018 SPOT							0.00	0	5,000,000
Total For NRA018							0.00	0	5,000,000
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total NRA01U SPOT							0.00	0	0
Total For NRA01U							0.00	0	0
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			5,600,000,000.00	56,000	11,919,000
Total NRA022 SPOT							5 600 000 000.00	56,000	11,919,000
Total For NRA022							5 600 000 000.00	56,000	11,919,000
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	78,750,000
Total NRA023 SPOT							60 000 000 000.00	600,000	78,750,000
Total For NRA023							60 000 000 000.00	600,000	78,750,000
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			0.00	0	6,586,264
Total NRA028 SPOT							0.00	0	6,586,264
Total For NRA028							0.00	0	6,586,264
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			58,400,000,000.00	584,000	146,000
Total NTC09 SPOT							58 400 000 000.00	584,000	146,000
Total For NTC09							58 400 000 000.00	584,000	146,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC10 SPOT							0.00	0	0
Total For NTC10							0.00	0	0
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC11 SPOT							0.00	0	0
Total For NTC11							0.00	0	0
NTC12 On 25/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total NTC12 SPOT							0.00	0	0
Total For NTC12							0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total OCT1A1 SPOT							0.00	0	0
Total For OCT1A1							0.00	0	0
OCT1A4 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
OCT1B1 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
OCT1C1 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
OCT1D1 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
OCT1E1 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
OML01 On 27/10/2015 Spot Bond			100.00000	100.00000			323,274,400,000.00	3,232,744	36,279,436
Total OML01 SPOT							323 274 400 000.00	3,232,744	36,279,436
Total For OML01							323 274 400 000.00	3,232,744	36,279,436

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OMN0 On 28/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total OMN01 SPOT							0.00	0	0
Total For OMN01							0.00	0	0
OTC1A On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTC1AU SPOT							0.00	0	0
Total For OTC1AU							0.00	0	0
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
OTCB1 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total OTCB1U SPOT							0.00	0	0
Total For OTCB1U							0.00	0	0
PBETC On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total PBET01 SPOT							0.00	0	0
Total For PBET01							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2A4 SPOT							0.00	0	0
Total For PC2A4							0.00	0	0
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2A4R SPOT							0.00	0	0
Total For PC2A4R							0.00	0	0
PC2B4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2B4 SPOT							0.00	0	0
Total For PC2B4							0.00	0	0
PC2C4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2C4 SPOT							0.00	0	0
Total For PC2C4							0.00	0	0
PC2D4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total PC2D4 SPOT							0.00	0	0
Total For PC2D4							0.00	0	0
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
PNP03 On 16/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP03 SPOT							0.00	0	0
Total For PNP03							0.00	0	0
PNP04 On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PNP04 SPOT							0.00	0	0
Total For PNP04							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total PR2A9D SPOT							0.00	0	0
Total For PR2A9D							0.00	0	0
PR2A6 On 15/09/2013 Spot Bond			100.00000	100.00000			444,400,000,000.00	4,444,000	1,111,000
Total PR2A9E SPOT							444 400 000 000.00	4,444,000	1,111,000
Total For PR2A9E							444 400 000 000.00	4,444,000	1,111,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C ¹ On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2C1B SPOT							0.00	0	0
Total For PR2C1B							0.00	0	0
PR2C ¹ 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
PR2C ⁴ 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
PR2D ¹ On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PR2D1B SPOT							0.00	0	0
Total For PR2D1B							0.00	0	0
PR2D ¹ 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
PR2D ⁴ 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 ⁴ On 15/02/2014 Spot Bond			100.00000	100.00000		2,236,400,000.00		22,364,000	5,591,000
Total PRM1A4 SPOT						2 236 400 000 000.00		22,364,000	5,591,000
Total For PRM1A4						2 236 400 000 000.00		22,364,000	5,591,000
PRP1 ³ On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1A3 SPOT							0.00	0	0
Total For PRP1A3							0.00	0	0
PRP1 ^E On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1B3 SPOT							0.00	0	0
Total For PRP1B3							0.00	0	0
PRP1 ^C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total PRP1C3 SPOT							0.00	0	0
Total For PRP1C3							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total R010P SPOT							0.00	0	0
Total For R010P							0.00	0	0
R157 On 15/09/2015 Spot Bond			6.80000	6.94000		217,748,709,200,000.00		32,021,869,000	18,936,231,800
Total R157 SPOT						217 748 709 200 000.00		32,021,869,000	18,936,231,800
Total For R157						217 748 709 200 000.00		32,021,869,000	18,936,231,800
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			8.19000	8.31000		58,357,460,889,000.00		7,125,453,100	10,634,151,800
Total R186 SPOT						58 357 460 889 000.00		7,125,453,100	10,634,151,800
Total For R186						58 357 460 889 000.00		7,125,453,100	10,634,151,800
R187P On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total R187P SPOT							0.00	0	0
Total For R187P							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
Total R188P SPOT							0.00	0	0
Total For R188P							0.00	0	0
R189 On 31/03/2013 Spot Bond			0.36000	0.35000		135,000,000,000.00		375,000,000	2,129,000,000
Total R189 SPOT						135 000 000 000.00		375,000,000	2,129,000,000
Total For R189						135 000 000 000.00		375,000,000	2,129,000,000
R197 On 07/12/2023 Spot Bond			2.38000	2.35000		433,771,660,000.00		182,257,000	328,789,033
Total R197 SPOT						433 771 660 000.00		182,257,000	328,789,033
Total For R197						433 771 660 000.00		182,257,000	328,789,033
R201 On 21/12/2014 Spot Bond			6.49000	6.63000		1,349,978,410,000.00		208,009,000	2,879,626,000
Total R201 SPOT						1 349 978 410 000.00		208,009,000	2,879,626,000
Total For R201						1 349 978 410 000.00		208,009,000	2,879,626,000
R202 On 07/12/2033 Spot Bond			2.36000	2.35000		185,260,000,000.00		78,500,000	1,060,544,622
Total R202 SPOT						185 260 000 000.00		78,500,000	1,060,544,622
Total For R202						185 260 000 000.00		78,500,000	1,060,544,622
R203 On 15/09/2017 Spot Bond			7.57000	7.70500		49,427,618,560,000.00		6,529,408,000	10,227,902,810
Total R203 SPOT						49 427 618 560 000.00		6,529,408,000	10,227,902,810
Total For R203						49 427 618 560 000.00		6,529,408,000	10,227,902,810
R204 On 21/12/2018 Spot Bond			7.78000	7.92000		17,511,045,060,000.00		2,250,777,000	6,098,806,252
Total R204 SPOT						17 511 045 060 000.00		2,250,777,000	6,098,806,252
Total For R204						17 511 045 060 000.00		2,250,777,000	6,098,806,252
R205 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000
Total R205 SPOT							0.00	0	1,555,000,000
Total For R205							0.00	0	1,555,000,000
R206 On 15/01/2014 Spot Bond			6.29500	6.43000		60,457,003,740,000.00		9,603,972,000	5,777,525,348
Total R206 SPOT						60 457 003 740 000.00		9,603,972,000	5,777,525,348
Total For R206						60 457 003 740 000.00		9,603,972,000	5,777,525,348
R207 On 15/01/2020 Spot Bond			7.92000	8.05000		37,542,436,272,000.00		4,740,206,600	7,066,684,800
Total R207 SPOT						37 542 436 272 000.00		4,740,206,600	7,066,684,800
Total For R207						37 542 436 272 000.00		4,740,206,600	7,066,684,800

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			7.95000	8.08000			31,910,640,150,000.00	4,013,917,000	7,724,612,704
Total R208 SPOT										31 910 640 150 000.00	4,013,917,000	7,724,612,704
Total For R208										31 910 640 150 000.00	4,013,917,000	7,724,612,704
R209	On	31/03/2036	Spot Bond			8.37000	8.51000			32,415,143,490,000.00	3,872,777,000	8,239,440,000
Total R209 SPOT										32 415 143 490 000.00	3,872,777,000	8,239,440,000
Total For R209										32 415 143 490 000.00	3,872,777,000	8,239,440,000
R210	On	31/03/2028	Spot Bond			2.40000	2.38000			691,490,400,000.00	288,121,000	784,480,000
Total R210 SPOT										691 490 400 000.00	288,121,000	784,480,000
Total For R210										691 490 400 000.00	288,121,000	784,480,000
R211	On	31/01/2017	Spot Bond			1.45000	1.45000			156,153,400,000.00	107,692,000	1,132,237,000
Total R211 SPOT										156 153 400 000.00	107,692,000	1,132,237,000
Total For R211										156 153 400 000.00	107,692,000	1,132,237,000
R212	On	31/01/2022	Spot Bond			2.31000	2.31000			2,087,870,400,000.00	903,840,000	666,940,000
Total R212 SPOT										2 087 870 400 000.00	903,840,000	666,940,000
Total For R212										2 087 870 400 000.00	903,840,000	666,940,000
R213	On	28/02/2031	Spot Bond			8.44000	8.56500			16,179,480,000,000.00	1,917,000,000	2,322,296,000
Total R213 SPOT										16 179 480 000 000.00	1,917,000,000	2,322,296,000
Total For R213										16 179 480 000 000.00	1,917,000,000	2,322,296,000
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			11,069,734,000,000.00	1,703,036,000	2,009,235,000
Total R214 SPOT										11 069 734 000 000.00	1,703,036,000	2,009,235,000
Total For R214										11 069 734 000 000.00	1,703,036,000	2,009,235,000
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0
Total R220C SPOT										0.00	0	0
Total For R220C										0.00	0	0
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0
Total R221C SPOT										0.00	0	0
Total For R221C										0.00	0	0
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0
Total R222C SPOT										0.00	0	0
Total For R222C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C On 15/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R223C SPOT							0.00	0	0
Total For R223C							0.00	0	0
R224C On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total R224C SPOT							0.00	0	0
Total For R224C							0.00	0	0
R225C On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R225C SPOT							0.00	0	0
Total For R225C							0.00	0	0
R226C On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total R226C SPOT							0.00	0	0
Total For R226C							0.00	0	0
R227C On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R227C SPOT							0.00	0	0
Total For R227C							0.00	0	0
R228C On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total R228C SPOT							0.00	0	0
Total For R228C							0.00	0	0
R229C On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R229C SPOT							0.00	0	0
Total For R229C							0.00	0	0
R230C On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total R230C SPOT							0.00	0	0
Total For R230C							0.00	0	0
R320C On 21/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total R320C SPOT							0.00	0	0
Total For R320C							0.00	0	0
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total R321C SPOT							0.00	0	0
Total For R321C							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total R331C SPOT							0.00	0	0
Total For R331C							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total R341C SPOT							0.00	0	0
Total For R341C							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total R351C SPOT							0.00	0	0
Total For R351C							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RCSB1 On 15/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB02 SPOT							0.00	0	0
Total For RCSB02							0.00	0	0
RCSB1 On 15/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSB03 SPOT							0.00	0	0
Total For RCSB03							0.00	0	0
RCSC1 On 06/12/2011 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			115,200,000,000.00	1,152,000	288,000
Total RCSC05 SPOT							115 200 000 000.00	1,152,000	288,000
Total For RCSC05							115 200 000 000.00	1,152,000	288,000
RCSC1 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC06 SPOT							0.00	0	0
Total For RCSC06							0.00	0	0
RCSC1 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RCSC07 SPOT							0.00	0	0
Total For RCSC07							0.00	0	0
RDFC1 On 07/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total RDFC01 SPOT							0.00	0	0
Total For RDFC01							0.00	0	0
RES04 On 14/11/2011 Spot Bond			100.00000	100.00000			118,400,000,000.00	1,184,000	296,000
Total RES04 SPOT							118 400 000 000.00	1,184,000	296,000
Total For RES04							118 400 000 000.00	1,184,000	296,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total RESB01 SPOT							0.00	0	0
Total For RESB01							0.00	0	0
RMBI06 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
Total RP002 SPOT							0.00	0	0
Total For RP002							0.00	0	0
RPG01 On 28/02/2014 Spot Bond			100.00000	100.00000			238,000,000,000.00	2,380,000	595,000
Total RPG01 SPOT							238 000 000 000.00	2,380,000	595,000
Total For RPG01							238 000 000 000.00	2,380,000	595,000
RPP01U On 31/08/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP01U SPOT							0.00	0	0
Total For RPP01U							0.00	0	0
RPP02U On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP02U SPOT							0.00	0	0
Total For RPP02U							0.00	0	0
RPP03U On 10/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total RPP03U SPOT							0.00	0	0
Total For RPP03U							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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			390,000,000,000.00	3,900,000	11,300,000
Total SBK12 SPOT							390 000 000 000.00	3,900,000	11,300,000
Total For SBK12							390 000 000 000.00	3,900,000	11,300,000
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBK13 SPOT							0.00	0	0
Total For SBK13							0.00	0	0
SBK5 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	39,520,780
Total SBK5 SPOT							0.00	0	39,520,780
Total For SBK5							0.00	0	39,520,780
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	17,956,000
Total SBK7 SPOT							0.00	0	17,956,000
Total For SBK7							0.00	0	17,956,000
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			3,400,000,000.00	34,000	4,281,000
Total SBK8 SPOT							3 400 000 000.00	34,000	4,281,000
Total For SBK8							3 400 000 000.00	34,000	4,281,000
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			0.00	0	4,267,000
Total SBK9 SPOT							0.00	0	4,267,000
Total For SBK9							0.00	0	4,267,000
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			0.00	0	0
Total SBK11 SPOT							0.00	0	0
Total For SBK11							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN20 SPOT							0.00	0	0
Total For SBN20							0.00	0	0
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN27 SPOT							0.00	0	0
Total For SBN27							0.00	0	0
SBN29 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN29 SPOT							0.00	0	0
Total For SBN29							0.00	0	0
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN31 SPOT							0.00	0	0
Total For SBN31							0.00	0	0
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN32 SPOT							0.00	0	0
Total For SBN32							0.00	0	0
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN33 SPOT							0.00	0	0
Total For SBN33							0.00	0	0
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN34 SPOT							0.00	0	0
Total For SBN34							0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN45 SPOT							0.00	0	0
Total For SBN45							0.00	0	0
SBN48 On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN48 SPOT							0.00	0	0
Total For SBN48							0.00	0	0
SBN49 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBN49 SPOT							0.00	0	0
Total For SBN49							0.00	0	0
SBR00 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR002 SPOT							0.00	0	0
Total For SBR002							0.00	0	0
SBR00 On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBR003 SPOT							0.00	0	0
Total For SBR003							0.00	0	0
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS13 SPOT							0.00	0	0
Total For SBS13							0.00	0	0
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS14 SPOT							0.00	0	0
Total For SBS14							0.00	0	0
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS15 SPOT							0.00	0	0
Total For SBS15							0.00	0	0
SBS16 On 22/09/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS16 SPOT							0.00	0	0
Total For SBS16							0.00	0	0
SBS18 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS18 SPOT							0.00	0	0
Total For SBS18							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS19 SPOT							0.00	0	0
Total For SBS19							0.00	0	0
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS3 SPOT							0.00	0	0
Total For SBS3							0.00	0	0
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			0.00	0	90,000
Total SBS4 SPOT							0.00	0	90,000
Total For SBS4							0.00	0	90,000
SBS5 On 07/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS5 SPOT							0.00	0	0
Total For SBS5							0.00	0	0
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBS7 SPOT							0.00	0	0
Total For SBS7							0.00	0	0
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			107,700,000,000.00	1,077,000	2,286,000
Total SBS9 SPOT							107 700 000 000.00	1,077,000	2,286,000
Total For SBS9							107 700 000 000.00	1,077,000	2,286,000
SBSI10 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI10 SPOT							0.00	0	0
Total For SBSI10							0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI11 SPOT							0.00	0	0
Total For SBSI11							0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SBSI12 SPOT							0.00	0	0
Total For SBSI12							0.00	0	0
SCM107 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total SCM107 SPOT							0.00	0	0
Total For SCM107							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5,600,000
Total SLI2 SPOT							0.00	0	5,600,000
Total For SLI2							0.00	0	5,600,000
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			2,900,000,000.00	29,000	19,000
Total SMF1 SPOT							2 900 000 000.00	29,000	19,000
Total For SMF1							2 900 000 000.00	29,000	19,000
SMF2 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SMF2 SPOT							0.00	0	0
Total For SMF2							0.00	0	0
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	40,000,000
Total SMF3 SPOT							0.00	0	40,000,000
Total For SMF3							0.00	0	40,000,000
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
SPDA1 On 21/08/2014 Spot Bond			100.00000	100.00000			1,538,800,000,000.00	15,388,000	3,847,000
Total SPDA1 SPOT							1 538 800 000 000.00	15,388,000	3,847,000
Total For SPDA1							1 538 800 000 000.00	15,388,000	3,847,000
SPDA2 On 21/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SPDA2 SPOT							0.00	0	0
Total For SPDA2							0.00	0	0
SSA01 On 28/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total SSA01 SPOT							0.00	0	0
Total For SSA01							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN83 On 25/08/2012 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 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN835 SPOT							0.00	0	0
Total For SYN835							0.00	0	0
SYN83 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN838 SPOT							0.00	0	0
Total For SYN838							0.00	0	0
SYN83 On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN839 SPOT							0.00	0	0
Total For SYN839							0.00	0	0
SYN84 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN840 SPOT							0.00	0	0
Total For SYN840							0.00	0	0
SYN84 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN841 SPOT							0.00	0	0
Total For SYN841							0.00	0	0
SYN84 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN843 SPOT							0.00	0	0
Total For SYN843							0.00	0	0
SYN84 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN844 SPOT							0.00	0	0
Total For SYN844							0.00	0	0
SYN84 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN845 SPOT							0.00	0	0
Total For SYN845							0.00	0	0
SYN84 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN846 SPOT							0.00	0	0
Total For SYN846							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN84 On 11/11/2011 Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000,000	5,000,000
Total SYN848 SPOT							2 000 000 000 000.00	20,000,000	5,000,000
Total For SYN848							2 000 000 000 000.00	20,000,000	5,000,000
SYN84 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN849 SPOT							0.00	0	0
Total For SYN849							0.00	0	0
SYN85 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN850 SPOT							0.00	0	0
Total For SYN850							0.00	0	0
SYN85 On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN851 SPOT							0.00	0	0
Total For SYN851							0.00	0	0
SYN85 On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN852 SPOT							0.00	0	0
Total For SYN852							0.00	0	0
SYN85 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN853 SPOT							0.00	0	0
Total For SYN853							0.00	0	0
SYN85 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN854 SPOT							0.00	0	0
Total For SYN854							0.00	0	0
SYN85 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN855 SPOT							0.00	0	0
Total For SYN855							0.00	0	0
SYN85 On 18/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN856 SPOT							0.00	0	0
Total For SYN856							0.00	0	0
SYN85 On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN857 SPOT							0.00	0	0
Total For SYN857							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN8€ On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN858 SPOT							0.00	0	0
Total For SYN858							0.00	0	0
SYN8€ On 23/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN859 SPOT							0.00	0	0
Total For SYN859							0.00	0	0
SYN8€ On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN860 SPOT							0.00	0	0
Total For SYN860							0.00	0	0
SYN8€ On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN861 SPOT							0.00	0	0
Total For SYN861							0.00	0	0
SYN8€ On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN862 SPOT							0.00	0	0
Total For SYN862							0.00	0	0
SYN8€ On 19/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN863 SPOT							0.00	0	0
Total For SYN863							0.00	0	0
SYN8€ On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total SYN864 SPOT							0.00	0	0
Total For SYN864							0.00	0	0
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ18 SPOT							0.00	0	0
Total For SZ18							0.00	0	0
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	0
Total SZ25 SPOT							0.00	0	0
Total For SZ25							0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total T018 SPOT							0.00	0	0
Total For T018							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS06 SPOT							0.00	0	0
Total For TFS06							0.00	0	0
TFS68 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
Total TFS68U SPOT							0.00	0	1,000,000
Total For TFS68U							0.00	0	1,000,000
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
TFS83 On 28/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS83 SPOT							0.00	0	0
Total For TFS83							0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.00000	8.00000			0.00	0	0
Total TFS84 SPOT							0.00	0	0
Total For TFS84							0.00	0	0
TFS85 On 08/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS85 SPOT							0.00	0	0
Total For TFS85							0.00	0	0
TFS86 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS86 SPOT							0.00	0	0
Total For TFS86							0.00	0	0
TFS87 On 12/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TFS87 SPOT							0.00	0	0
Total For TFS87							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TH7A2A SPOT							0.00	0	0
Total For TH7A2A							0.00	0	0
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6A2 SPOT							0.00	0	0
Total For THE6A2							0.00	0	0
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6A3 SPOT							0.00	0	0
Total For THE6A3							0.00	0	0
THE6E On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6B SPOT							0.00	0	0
Total For THE6B							0.00	0	0
THE6C On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE6C SPOT							0.00	0	0
Total For THE6C							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE7A1 SPOT							0.00	0	0
Total For THE7A1							0.00	0	0
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total THE9D1 SPOT							0.00	0	0
Total For THE9D1							0.00	0	0
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TL12 SPOT							0.00	0	0
Total For TL12							0.00	0	0
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	4,023,000
Total TL15 SPOT							2 300 000 000.00	23,000	4,023,000
Total For TL15							2 300 000 000.00	23,000	4,023,000
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			9,600,000,000.00	96,000	275,024,000
Total TN17 SPOT							9 600 000 000.00	96,000	275,024,000
Total For TN17							9 600 000 000.00	96,000	275,024,000
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			205,100,000,000.00	2,051,000	266,529,395
Total TN20 SPOT							205 100 000 000.00	2,051,000	266,529,395
Total For TN20							205 100 000 000.00	2,051,000	266,529,395
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			0.00	0	162,000,000
Total TN23 SPOT							0.00	0	162,000,000
Total For TN23							0.00	0	162,000,000
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			0.00	0	98,000,000
Total TN25 SPOT							0.00	0	98,000,000
Total For TN25							0.00	0	98,000,000
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			116,000,000,000.00	1,160,000	23,048,000
Total TN27 SPOT							116 000 000 000.00	1,160,000	23,048,000
Total For TN27							116 000 000 000.00	1,160,000	23,048,000
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
Total TR31 SPOT							0.00	0	0
Total For TR31							0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
Total TR32 SPOT							0.00	0	0
Total For TR32							0.00	0	0
TSP11 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP116 SPOT							0.00	0	0
Total For TSP116							0.00	0	0
TSP11 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP117 SPOT							0.00	0	0
Total For TSP117							0.00	0	0
TSP11 On 08/03/2012 Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	5,000,000
Total TSP118 SPOT							2 000 000 000 000.00	20,000,000	5,000,000
Total For TSP118							2 000 000 000 000.00	20,000,000	5,000,000
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 02/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP121 SPOT							0.00	0	0
Total For TSP121							0.00	0	0
TSP12 On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP122 SPOT							0.00	0	0
Total For TSP122							0.00	0	0
TSP12 On 05/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP123 SPOT							0.00	0	0
Total For TSP123							0.00	0	0
TSP12 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP124 SPOT							0.00	0	0
Total For TSP124							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP12 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total TSP125 SPOT							0.00	0	0
Total For TSP125							0.00	0	0
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	35,000,000
Total UG21 SPOT							0.00	0	35,000,000
Total For UG21							0.00	0	35,000,000
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	21,000,000
Total UTR02 SPOT							0.00	0	21,000,000
Total For UTR02							0.00	0	21,000,000
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR041 SPOT							0.00	0	0
Total For UTR041							0.00	0	0
UTR04 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR042 SPOT							0.00	0	0
Total For UTR042							0.00	0	0
UTR04 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR043 SPOT							0.00	0	0
Total For UTR043							0.00	0	0
UTR4C On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
Total UTR40 SPOT							0.00	0	0
Total For UTR40							0.00	0	0
VIP1A On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A2 SPOT							0.00	0	0
Total For VIP1A2							0.00	0	0
VIP1A On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
Total VIP1A3 SPOT							0.00	0	0
Total For VIP1A3							0.00	0	0
VIP1A On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0
Total VIP1A4 SPOT							0.00	0	0
Total For VIP1A4							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A: On 07/11/2013 Spot Bond			100.00000	100.00000			1,320,000,000,000.00	13,200,000	3,300,000
Total VIP1A5 SPOT							1 320 000 000 000.00	13,200,000	3,300,000
Total For VIP1A5							1 320 000 000 000.00	13,200,000	3,300,000
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
VOD0: On 28/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
Total VOD001 SPOT							0.00	0	0
Total For VOD001							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			34,275,731,200,000.00	342,757,312	174,295,656
Total WS04 SPOT							34 275 731 200 000.00	342,757,312	174,295,656
Total For WS04							34 275 731 200 000.00	342,757,312	174,295,656
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	206,000,000
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	0
Total WSP1 SPOT							0.00	0	0
Total For WSP1							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			0.00	0	35,000,000
Total WSP2 SPOT							0.00	0	35,000,000
Total For WSP2							0.00	0	35,000,000
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP3 SPOT							0.00	0	0
Total For WSP3							0.00	0	0
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
Total WSP4 SPOT							0.00	0	0
Total For WSP4							0.00	0	0
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000		40,438,750,800,000.00		404,387,508	235,193,754
Total WSP5 SPOT						40 438 750 800 000.00		404,387,508	235,193,754
Total For WSP5						40 438 750 800 000.00		404,387,508	235,193,754
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z006 SPOT							0.00	0	0
Total For Z006							0.00	0	0
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z009 SPOT							0.00	0	0
Total For Z009							0.00	0	0
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z014 SPOT							0.00	0	0
Total For Z014							0.00	0	0
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z018 SPOT							0.00	0	0
Total For Z018							0.00	0	0
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z019 SPOT							0.00	0	0
Total For Z019							0.00	0	0
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total Z020 SPOT							0.00	0	0
Total For Z020							0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA019 SPOT							0.00	0	0
Total For ZA019							0.00	0	0
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA020 SPOT							0.00	0	0
Total For ZA020							0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA021 SPOT							0.00	0	0
Total For ZA021							0.00	0	0
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA022 SPOT							0.00	0	0
Total For ZA022							0.00	0	0
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA023 SPOT							0.00	0	0
Total For ZA023							0.00	0	0
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA024 SPOT							0.00	0	0
Total For ZA024							0.00	0	0
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA025 SPOT							0.00	0	0
Total For ZA025							0.00	0	0
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA026 SPOT							0.00	0	0
Total For ZA026							0.00	0	0
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA027 SPOT							0.00	0	0
Total For ZA027							0.00	0	0
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
Total ZA028 SPOT							0.00	0	0
Total For ZA028							0.00	0	0
Total for SPOT							836 847 099 131 000.00	79,249,519,510	95,201,960,405

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :							836,847,099,131,000.00	79,249,519,510	95,201,960,405
Total Futures							836 847 301 249 485.00	79,249,530,669	95,202,196,782
Total Options							0.00	0	54,503
Grand Total:							836,847,301,249,485.00	79,249,530,669	95,202,251,285