



# Interest Rates Daily MTM Report

Daily summary for: 18/08/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 24/10/2011 Can-Do Future			7.27850	7.14300		18.24	0.00	0	0
<b>Total ANY DAY EXPIRY CAAG \$ Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY D On 24/10/2011 Can-Do Future	6.70	Call		496.00000	605,000	15.97	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.70	Put		53.00000	27,000	15.97	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.75	Call		458.00000	562,000	16.07	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.75	Put		65.00000	34,000	16.07	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.65	Call		536.00000	649,000	15.88	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.65	Put		43.00000	21,000	15.88	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.00	Put		150.00000	95,000	16.71	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.00	Call		293.00000	373,000	16.71	0.00	0	14,286
ANY D On 24/10/2011 Can-Do Future	7.40	Put		391.00000	302,000	18.84	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.40	Call		134.00000	180,000	18.84	0.00	0	6,757
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>21,043</b>
<b>Total For ANY DAY EXPIRY</b>							<b>0.00</b>	<b>0</b>	<b>21,043</b>
CF CA On 19/09/2011 Can-Do Future			0.00610	0.01210			0.00	0	22,388
<b>Total CF CANDO CAAD Future</b>							<b>0.00</b>	<b>0</b>	<b>22,388</b>
<b>Total For CF CANDO CAAD</b>							<b>0.00</b>	<b>0</b>	<b>22,388</b>
CF CA On 19/09/2011 Can-Do Future			0.27140	0.21810			0.00	0	21,898

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAEE Future</b>							<b>0.00</b>	<b>0</b>	<b>21,898</b>
<b>Total For CF CANDO CAEE</b>							<b>0.00</b>	<b>0</b>	<b>21,898</b>
<b>Total for Can-Do Future</b>							<b>0.00</b>	<b>0</b>	<b>65,329</b>
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R155 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157/R201 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157/R206 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R186 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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
<b>Total R186/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R186/R207 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R186/R208 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R189 On 01/04/2013 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R189 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R197 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R201 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201/F On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R201/R206 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201/R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R202 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R203 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203/F On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R203/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R208/R207 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000			0.00	0	0
<b>Total R209 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R186 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R204 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R208 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R211 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R213/R186 Future</b>										0.00	0	0
<b>Total For R213/R186</b>										0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>										0.00	0	0
<b>Total For R214</b>										0.00	0	0
R214/F	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>										0.00	0	0
<b>Total For R214/R209</b>										0.00	0	0
<b>Total for Price Contribution</b>										0.00	0	0
R157	On	03/11/2011	Bond Future			6.70200	6.84200		3.25	0.00	0	16,176
R157	On	02/02/2012	Bond Future			6.75100	6.90300		3.50	0.00	0	0
R157	On	03/05/2012	Bond Future			6.81000	6.97600		3.50	0.00	0	0
R157	On	02/08/2012	Bond Future			6.88500	7.06700		3.50	0.00	0	0
<b>Total R157 Future</b>										0.00	0	16,176
R157	On	03/11/2011	Bond Future	8.25	Call		5,193.00000	5,724,000	3.47	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		2.00000	1,000	3.47	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		5,372.00000	5,903,000	3.49	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		2.00000	1,000	3.49	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		5,015.00000	5,545,000	3.45	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		3.00000	1,000	3.45	0.00	0	0
R157	On	03/11/2011	Bond Future	6.55	Put		1,394.00000	1,027,000	3.05	0.00	0	0
R157	On	03/11/2011	Bond Future	6.55	Call		281.00000	446,000	3.05	0.00	0	1,200
R157	On	03/11/2011	Bond Future	7.00	Put		454.00000	284,000	3.12	0.00	0	0
R157	On	03/11/2011	Bond Future	7.00	Call		1,051.00000	1,413,000	3.12	0.00	0	400
R157	On	03/11/2011	Bond Future	7.10	Call		1,307.00000	1,705,000	3.15	0.00	0	0
R157	On	03/11/2011	Bond Future	7.10	Put		334.00000	200,000	3.15	0.00	0	400
R157	On	03/11/2011	Bond Future	7.55	Call		2,710.00000	3,210,000	3.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	7.55	Put		64.00000	32,000	3.26	0.00	0	1,200
R157	On	02/02/2012	Bond Future	8.50	Call		5,545.00000	6,065,000	3.80	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		55.00000	35,000	3.80	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		5,706.00000	6,228,000	3.82	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		49.00000	32,000	3.82	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		5,385.00000	5,903,000	3.79	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		62.00000	40,000	3.79	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Call		4,347.00000	4,832,000	3.65	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		243.00000	179,000	3.65	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		4,487.00000	4,976,000	3.67	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		225.00000	166,000	3.67	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		4,208.00000	4,688,000	3.64	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		261.00000	193,000	3.64	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Call		3,454.00000	3,880,000	3.58	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		655.00000	525,000	3.58	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		3,569.00000	4,001,000	3.59	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		622.00000	498,000	3.59	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		3,340.00000	3,760,000	3.56	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		689.00000	552,000	3.56	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,200</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>19,376</b>
R186	On	03/11/2011	Bond Future			7.98800	8.15300		10.25	0.00	0	25,308
R186	On	02/02/2012	Bond Future			8.04300	8.21400		11.50	0.00	0	2,501
R186	On	03/05/2012	Bond Future			8.10300	8.28000		11.50	0.00	0	0
R186	On	02/08/2012	Bond Future			8.16900	8.35100		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>27,809</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.00	Call		8,169.00000	9,693,000	10.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		243.00000	130,000	10.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		8,577.00000	10,116,000	10.64	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		208.00000	109,000	10.64	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		7,763.00000	9,271,000	10.57	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		284.00000	154,000	10.57	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		517.00000	296,000	10.43	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		6,184.00000	7,601,000	10.43	0.00	0	5,600
R186	On	03/11/2011	Bond Future	8.10	Put		2,568.00000	1,783,000	10.01	0.00	0	0
R186	On	03/11/2011	Bond Future	8.10	Call		2,045.00000	2,898,000	10.01	0.00	0	1,275
R186	On	03/11/2011	Bond Future	8.35	Put		1,477.00000	955,000	10.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.35	Call		3,391.00000	4,507,000	10.16	0.00	0	425
R186	On	03/11/2011	Bond Future	8.55	Call		4,707.00000	5,995,000	10.29	0.00	0	0
R186	On	03/11/2011	Bond Future	8.55	Put		894.00000	544,000	10.29	0.00	0	425
R186	On	03/11/2011	Bond Future	9.10	Call		8,987.00000	10,540,000	10.68	0.00	0	0
R186	On	03/11/2011	Bond Future	9.10	Put		176.00000	91,000	10.68	0.00	0	1,275
R186	On	02/02/2012	Bond Future	9.00	Call		8,420.00000	9,776,000	11.69	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		1,161.00000	848,000	11.69	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		8,770.00000	10,147,000	11.73	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		1,071.00000	779,000	11.73	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		8,073.00000	9,408,000	11.65	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		1,256.00000	923,000	11.65	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		8,686.00000	9,953,000	11.70	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		2,126.00000	1,696,000	11.70	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		9,005.00000	10,290,000	11.73	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		2,009.00000	1,597,000	11.73	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		8,371.00000	9,617,000	11.66	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		2,249.00000	1,798,000	11.66	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Call		7,180.00000	8,296,000	11.25	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		3,545.00000	2,948,000	11.25	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Call		7,468.00000	8,605,000	11.30	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		3,389.00000	2,813,000	11.30	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		6,900.00000	7,995,000	11.21	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		3,712.00000	3,093,000	11.21	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>9,000</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>36,809</b>
R189	On	03/11/2011	Bond Future			213.61569	213.61110			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R189	On	03/11/2011	Bond Future	212.00	Call		1,611.00000	1,616,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.05	Call		1,561.00000	1,566,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0
R189	On	03/11/2011	Bond Future	211.95	Call		1,661.00000	1,666,000		0.00	0	0
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
<b>Total R189 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	03/11/2011	Bond Future			244.41691	244.40029			0.00	0	183
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>183</b>
R197	On	03/11/2011	Bond Future	238.50	Call		5,900.00000	5,917,000		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		5,850.00000	5,867,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.45	Call		5,950.00000	5,967,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>183</b>
R201	On	03/11/2011	Bond Future			6.37900	6.51900		2.75	0.00	0	1,348
R201	On	02/02/2012	Bond Future			6.39900	6.55300		2.75	0.00	0	0
R201	On	03/05/2012	Bond Future			6.43200	6.60200		2.75	0.00	0	0
R201	On	02/08/2012	Bond Future			6.48200	6.67300		2.75	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,348</b>
R201	On	03/11/2011	Bond Future	8.00	Call		4,173.00000	4,578,000	3.01	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1.00000	0,000	3.01	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		4,310.00000	4,715,000	3.04	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	3.04	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		4,036.00000	4,441,000	3.00	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1.00000	1,000	3.00	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		4,429.00000	4,833,000	3.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		18.00000	10,000	3.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		4,553.00000	4,959,000	3.09	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		16.00000	10,000	3.09	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		4,305.00000	4,708,000	3.06	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		21.00000	12,000	3.06	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		2,955.00000	3,320,000	2.88	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		192.00000	140,000	2.88	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		3,059.00000	3,427,000	2.89	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		178.00000	128,000	2.89	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		2,852.00000	3,213,000	2.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.70	Put		207.00000	151,000	2.87	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call		2,261.00000	2,587,000	2.75	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		443.00000	343,000	2.75	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		2,348.00000	2,678,000	2.77	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		421.00000	325,000	2.77	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		2,175.00000	2,497,000	2.73	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		465.00000	362,000	2.73	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>1,348</b>
R202	On	03/11/2011	Bond Future			184.32533	184.31275			0.00	0	24,816
R202	On	02/02/2012	Bond Future			184.46669	184.45411			0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>24,816</b>
R202	On	03/11/2011	Bond Future	0.50	Call		183,813.00000	183,825,000		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		183,763.00000	183,775,000		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		183,863.00000	183,875,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.00	Call		7,454.00000	7,467,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.05	Call		7,404.00000	7,417,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	176.95	Call		7,504.00000	7,517,000		0.00	0	0
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>24,816</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future			7.36800	7.49400		5.25	0.00	0	2,133
R203	On	02/02/2012	Bond Future			7.43700	7.57000		5.75	0.00	0	0
R203	On	03/05/2012	Bond Future			7.51300	7.65500		5.75	0.00	0	0
R203	On	02/08/2012	Bond Future			7.60200	7.75200		5.25	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,133</b>
R203	On	03/11/2011	Bond Future	8.50	Call		4,702.00000	5,288,000	5.47	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		37.00000	19,000	5.47	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		4,920.00000	5,509,000	5.49	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		30.00000	15,000	5.49	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		4,485.00000	5,067,000	5.45	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		45.00000	24,000	5.45	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		5,455.00000	6,009,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		217.00000	160,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		5,652.00000	6,210,000	6.03	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		200.00000	146,000	6.03	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		5,262.00000	5,810,000	5.96	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		240.00000	176,000	5.96	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		5,181.00000	5,705,000	5.99	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		504.00000	401,000	5.99	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		5,355.00000	5,885,000	6.02	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		471.00000	374,000	6.02	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		5,007.00000	5,526,000	5.97	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		538.00000	430,000	5.97	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Call		4,021.00000	4,491,000	5.25	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		934.00000	771,000	5.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.55	Call		4,178.00000	4,654,000	5.29	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		889.00000	731,000	5.29	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		3,867.00000	4,329,000	5.22	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		983.00000	811,000	5.22	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>2,133</b>
R204	On	03/11/2011	Bond Future			7.58200	7.71800		6.25	0.00	0	2,872
R204	On	02/02/2012	Bond Future			7.64900	7.79200		6.75	0.00	0	0
R204	On	03/05/2012	Bond Future			7.72500	7.87400		7.00	0.00	0	0
R204	On	02/08/2012	Bond Future			7.81100	7.96900		6.50	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,872</b>
R204	On	03/11/2011	Bond Future	8.75	Call		5,483.00000	6,205,000	6.50	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		47.00000	24,000	6.50	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		5,728.00000	6,455,000	6.53	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		38.00000	20,000	6.53	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		5,237.00000	5,956,000	6.48	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		56.00000	30,000	6.48	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		6,366.00000	7,058,000	7.15	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		232.00000	165,000	7.15	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		6,589.00000	7,286,000	7.18	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		211.00000	149,000	7.18	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		6,145.00000	6,832,000	7.12	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		255.00000	184,000	7.12	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		5,206.00000	5,806,000	7.14	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		855.00000	690,000	7.14	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		5,396.00000	6,004,000	7.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.80	Put		803.00000	647,000	7.16	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		5,019.00000	5,610,000	7.11	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		910.00000	736,000	7.11	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Call		4,032.00000	4,569,000	6.50	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		1,457.00000	1,212,000	6.50	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		4,201.00000	4,748,000	6.54	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		1,388.00000	1,153,000	6.54	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		3,866.00000	4,393,000	6.47	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		1,530.00000	1,275,000	6.47	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>2,872</b>
R206	On	03/11/2011	Bond Future			6.05200	6.20100		2.00	0.00	0	12,577
R206	On	02/02/2012	Bond Future			6.03300	6.20300		2.00	0.00	0	0
R206	On	03/05/2012	Bond Future			6.02900	6.22600		2.00	0.00	0	0
R206	On	02/08/2012	Bond Future			6.03700	6.27100		1.75	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>12,577</b>
R206	On	03/11/2011	Bond Future	7.75	Call		3,114.00000	3,420,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		3,212.00000	3,518,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		3,016.00000	3,321,000	2.20	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		1.00000	0,000	2.20	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		3,226.00000	3,533,000	2.24	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		10.00000	6,000	2.24	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		3,312.00000	3,620,000	2.25	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		9.00000	5,000	2.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		3,140.00000	3,446,000	2.22	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		12.00000	7,000	2.22	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		2,135.00000	2,415,000	2.08	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		122.00000	86,000	2.08	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		2,206.00000	2,487,000	2.10	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		115.00000	80,000	2.10	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		2,067.00000	2,343,000	2.07	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		132.00000	92,000	2.07	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call		1,553.00000	1,811,000	1.75	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		223.00000	160,000	1.75	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		1,609.00000	1,870,000	1.76	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		212.00000	151,000	1.76	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		1,498.00000	1,753,000	1.74	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		235.00000	169,000	1.74	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>12,577</b>
R207	On	03/11/2011	Bond Future			7.71900	7.86500		7.00	0.00	0	7,549
R207	On	02/02/2012	Bond Future			7.78300	7.93500		8.00	0.00	0	0
R207	On	03/05/2012	Bond Future			7.85700	8.01600		8.00	0.00	0	0
R207	On	02/08/2012	Bond Future			7.94000	8.10600		7.50	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>7,549</b>
R207	On	03/11/2011	Bond Future	8.75	Call		5,066.00000	5,878,000	7.28	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		87.00000	45,000	7.28	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		5,323.00000	6,142,000	7.31	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		72.00000	37,000	7.31	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		4,810.00000	5,616,000	7.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.70	Put		103.00000	56,000	7.25	0.00	0	0
R207	On	03/11/2011	Bond Future	7.90	Put		1,142.00000	781,000	6.83	0.00	0	0
R207	On	03/11/2011	Bond Future	7.90	Call		1,345.00000	1,838,000	6.83	0.00	0	2,000
R207	On	03/11/2011	Bond Future	8.15	Call		2,241.00000	2,874,000	6.95	0.00	0	0
R207	On	03/11/2011	Bond Future	8.15	Put		601.00000	380,000	6.95	0.00	0	2,000
R207	On	03/11/2011	Bond Future	8.35	Call		3,104.00000	3,822,000	7.06	0.00	0	0
R207	On	03/11/2011	Bond Future	8.35	Put		334.00000	198,000	7.06	0.00	0	2,000
R207	On	03/11/2011	Bond Future	7.30	Put		3,563.00000	2,851,000	6.54	0.00	0	0
R207	On	03/11/2011	Bond Future	7.30	Call		205.00000	347,000	6.54	0.00	0	900
R207	On	03/11/2011	Bond Future	7.75	Put		1,599.00000	1,142,000	6.76	0.00	0	0
R207	On	03/11/2011	Bond Future	7.75	Call		927.00000	1,324,000	6.76	0.00	0	300
R207	On	03/11/2011	Bond Future	7.95	Put		1,013.00000	682,000	6.86	0.00	0	300
R207	On	03/11/2011	Bond Future	7.95	Call		1,506.00000	2,029,000	6.86	0.00	0	0
R207	On	03/11/2011	Bond Future	8.40	Call		3,336.00000	4,071,000	7.08	0.00	0	0
R207	On	03/11/2011	Bond Future	8.40	Put		286.00000	167,000	7.08	0.00	0	900
R207	On	02/02/2012	Bond Future	9.00	Call		6,163.00000	6,927,000	8.30	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		364.00000	262,000	8.30	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		6,393.00000	7,165,000	8.33	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		332.00000	239,000	8.33	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		5,936.00000	6,691,000	8.27	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		399.00000	288,000	8.27	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		5,055.00000	5,717,000	8.15	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		1,119.00000	901,000	8.15	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		5,250.00000	5,923,000	8.18	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		1,054.00000	846,000	8.18	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.70	Call		4,862.00000	5,513,000	8.12	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		1,188.00000	959,000	8.12	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Call		4,761.00000	5,401,000	7.50	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		1,397.00000	1,145,000	7.50	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		4,949.00000	5,599,000	7.55	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		1,330.00000	1,088,000	7.55	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		4,577.00000	5,206,000	7.46	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		1,468.00000	1,205,000	7.46	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>8,400</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>15,949</b>
R208	On	03/11/2011	Bond Future			7.75100	7.89600		8.25	0.00	0	6,767
R208	On	02/02/2012	Bond Future			7.81000	7.96000		8.75	0.00	0	0
R208	On	03/05/2012	Bond Future			7.87500	8.03200		9.00	0.00	0	0
R208	On	02/08/2012	Bond Future			7.94800	8.11100		8.25	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,767</b>
R208	On	03/11/2011	Bond Future	8.75	Call		5,248.00000	6,104,000	8.44	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		116.00000	63,000	8.44	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		5,518.00000	6,382,000	8.48	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		97.00000	52,000	8.48	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		4,979.00000	5,826,000	8.40	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		137.00000	75,000	8.40	0.00	0	0
R208	On	03/11/2011	Bond Future	7.95	Put		1,196.00000	823,000	7.91	0.00	0	0
R208	On	03/11/2011	Bond Future	7.95	Call		1,532.00000	2,068,000	7.91	0.00	0	1,995
R208	On	03/11/2011	Bond Future	8.20	Put		634.00000	405,000	8.06	0.00	0	0
R208	On	03/11/2011	Bond Future	8.20	Call		2,504.00000	3,184,000	8.06	0.00	0	665
R208	On	03/11/2011	Bond Future	8.40	Call		3,431.00000	4,198,000	8.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.40	Put		357.00000	215,000	8.19	0.00	0	665
R208	On	03/11/2011	Bond Future	8.90	Call		6,064.00000	6,940,000	8.55	0.00	0	0
R208	On	03/11/2011	Bond Future	8.90	Put		68.00000	35,000	8.55	0.00	0	1,995
R208	On	02/02/2012	Bond Future	9.00	Call		6,487.00000	7,293,000	9.14	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		418.00000	304,000	9.14	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		6,731.00000	7,545,000	9.18	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		383.00000	278,000	9.18	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		6,245.00000	7,042,000	9.10	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		456.00000	333,000	9.10	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		6,430.00000	7,188,000	9.40	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		892.00000	710,000	9.40	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		6,652.00000	7,419,000	9.44	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		840.00000	667,000	9.44	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		6,210.00000	6,959,000	9.36	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		948.00000	757,000	9.36	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Call		5,126.00000	5,810,000	8.25	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		1,510.00000	1,241,000	8.25	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		5,331.00000	6,025,000	8.31	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		1,439.00000	1,181,000	8.31	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		4,927.00000	5,599,000	8.20	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		1,587.00000	1,307,000	8.20	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>5,320</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>12,087</b>
R209	On	03/11/2011	Bond Future			8.30200	8.46600		13.75	0.00	0	1,316
R209	On	02/02/2012	Bond Future			8.35000	8.51900		14.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future			8.40200	8.57500		15.25	0.00	0	0
R209	On	02/08/2012	Bond Future			8.45700	8.63400		14.75	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,316</b>
R209	On	03/11/2011	Bond Future	8.75	Call		3,297.00000	4,324,000	13.54	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		975.00000	608,000	13.54	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		3,576.00000	4,640,000	13.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		856.00000	527,000	13.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		3,027.00000	4,016,000	13.49	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		1,105.00000	701,000	13.49	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		5,373.00000	6,413,000	14.75	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		1,545.00000	1,164,000	14.75	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		5,642.00000	6,703,000	14.80	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		1,434.00000	1,074,000	14.80	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		5,111.00000	6,126,000	14.70	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		1,667.00000	1,261,000	14.70	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		5,783.00000	6,762,000	15.25	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		2,423.00000	1,963,000	15.25	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		6,031.00000	7,029,000	15.31	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		2,291.00000	1,850,000	15.31	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		5,540.00000	6,498,000	15.20	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		2,563.00000	2,082,000	15.20	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call		7,150.00000	8,184,000	14.75	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		2,410.00000	1,989,000	14.75	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		7,405.00000	8,455,000	14.82	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		2,301.00000	1,896,000	14.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.20	Call		6,901.00000	7,919,000	14.69	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		2,528.00000	2,091,000	14.69	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>1,316</b>
R210	On	03/11/2011	Bond Future			135.66682	135.65725			0.00	0	600
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>600</b>
R210	On	03/11/2011	Bond Future	131.00	Call		4,657.00000	4,667,000		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		4,607.00000	4,617,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0
R210	On	03/11/2011	Bond Future	130.95	Call		4,707.00000	4,717,000		0.00	0	0
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>600</b>
R211	On	03/11/2011	Bond Future			112.04306	112.03782			0.00	0	529
R211	On	02/02/2012	Bond Future			112.41096	112.40569			0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>529</b>
R211	On	03/11/2011	Bond Future	1.25	Call		110,788.00000	110,793,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Call		110,738.00000	110,743,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Call		110,838.00000	110,843,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.50	Call		1,906.00000	1,911,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Call		1,856.00000	1,861,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.45	Call		1,956.00000	1,961,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>529</b>
R212	On	03/11/2011	Bond Future			110.42444	110.41692			0.00	0	2,667
R212	On	02/02/2012	Bond Future			110.63712	110.62960			0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,667</b>
R212	On	03/11/2011	Bond Future	2.50	Call		107,917.00000	107,924,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Call		107,867.00000	107,874,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Call		107,967.00000	107,974,000		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		2,130.00000	2,137,000		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		2,080.00000	2,087,000		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		2,180.00000	2,187,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>2,667</b>
R213	On	03/11/2011	Bond Future			8.28700	8.45700			0.00	0	0
R213	On	02/02/2012	Bond Future			8.34300	8.51700			0.00	0	0
R213	On	03/05/2012	Bond Future			8.39900	8.57800			0.00	0	0
R213	On	02/08/2012	Bond Future			8.45800	8.64200			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	03/11/2011	Bond Future	8.75	Call		2,426.00000	3,881,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		2,829.00000	4,285,000		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		2,019.00000	3,475,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		3,894.00000	5,365,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		4,282.00000	5,753,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call		3,503.00000	4,974,000		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		5,280.00000	6,774,000		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		5,653.00000	7,147,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		4,904.00000	6,398,000		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		4,736.00000	6,251,000		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		5,107.00000	6,623,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call		4,361.00000	5,877,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
<b>Total R213 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Bond</b>										<b>0.00</b>	<b>0</b>	<b>133,262</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI			375.70300	372.61800			0.00	0	162
GOVI	On	02/02/2012	GOVI			381.42200	378.29000			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>162</b>
GOVI	On	03/11/2011	GOVI	357.00	Call		156,180.00000	187,030,000		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		156,080.00000	186,930,000		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		156,280.00000	187,130,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.00	Call		92,900.00000	124,220,000		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		92,800.00000	124,120,000		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		93,000.00000	124,320,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>162</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>162</b>
AL7T	On	03/11/2011	Index Future			409.51400	406.03900			0.00	0	16
AL7T	On	02/02/2012	Index Future			415.74800	412.22100			0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>16</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>16</b>
ALBI	On	03/11/2011	Index Future			375.20000	371.95600			0.00	0	1,358
ALBI	On	02/02/2012	Index Future			380.91200	377.61900			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,358</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,358</b>
IGOV	On	03/11/2011	Index Future			162.21000	162.20100			0.00	0	79

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 02/02/2012 Index Future			164.68000	164.67000			0.00	0	0
<b>Total IGOV Future</b>							<b>0.00</b>	<b>0</b>	<b>79</b>
<b>Total For IGOV</b>							<b>0.00</b>	<b>0</b>	<b>79</b>
ILBI On 02/02/2012 Index Future			451.73700	451.29800			0.00	0	29
<b>Total ILBI Future</b>							<b>0.00</b>	<b>0</b>	<b>29</b>
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>29</b>
<b>Total for Index</b>							<b>0.00</b>	<b>0</b>	<b>1,482</b>
JIBAR On 21/09/2011 Jibar Future			5.57000	5.57000			0.00	0	17,600
JIBAR On 19/10/2011 Jibar Future			5.57000	5.57000			0.00	0	400
JIBAR On 16/11/2011 Jibar Future			5.56000	5.57000			0.00	0	1,000
JIBAR On 21/12/2011 Jibar Future			5.56000	5.57000			0.00	0	5,541
JIBAR On 18/01/2012 Jibar Future			5.56000	5.57000			0.00	0	0
JIBAR On 15/02/2012 Jibar Future			5.57000	5.58000			0.00	0	0
JIBAR On 20/03/2012 Jibar Future			5.57000	5.58000			0.00	0	1,340
JIBAR On 20/06/2012 Jibar Future			5.64000	5.64000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			5.79000	5.79000			0.00	500	45,210
JIBAR On 19/12/2012 Jibar Future			5.98000	5.99000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			6.20000	6.21000			0.00	500	540
JIBAR On 19/06/2013 Jibar Future			6.43000	6.44000			0.00	500	1,250
<b>Total Jibar Future</b>							<b>0.00</b>	<b>1,500</b>	<b>76,261</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>1,500</b>	<b>76,261</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>1,500</b>	<b>76,261</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>1,500</b>	<b>276,496</b>
1BG4# On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0
<b>Total 1BG4A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4# On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0
<b>Total 1BG4A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For 1BG4A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4E On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0
<b>Total 1BG4B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0
<b>Total 1BG4C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0
<b>Total 1BG4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0
<b>Total 1BG4E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total 1BG4F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000		350,000,000,000.00	3,500,000	11,750,000	
<b>Total AA03 SPOT</b>						<b>350,000,000,000.00</b>	<b>3,500,000</b>	<b>11,750,000</b>	
<b>Total For AA03</b>						<b>350,000,000,000.00</b>	<b>3,500,000</b>	<b>11,750,000</b>	
AA381 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA381U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA381U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA382 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA382U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA382U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA383 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA383U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AA383U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	7,941,280
<b>Total AB05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>7,941,280</b>
<b>Total For AB05</b>							<b>0.00</b>	<b>0</b>	<b>7,941,280</b>
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	4,279,000
<b>Total AB06 SPOT</b>							<b>4,500,000,000.00</b>	<b>45,000</b>	<b>4,279,000</b>
<b>Total For AB06</b>							<b>4,500,000,000.00</b>	<b>45,000</b>	<b>4,279,000</b>
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			250,000,000,000.00	2,500,000	8,073,000
<b>Total AB07 SPOT</b>							<b>250,000,000,000.00</b>	<b>2,500,000</b>	<b>8,073,000</b>
<b>Total For AB07</b>							<b>250,000,000,000.00</b>	<b>2,500,000</b>	<b>8,073,000</b>
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB300 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB300U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB300U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB303 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB303U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB303U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB304 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB304U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB304U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB305 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB305U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB305U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB306 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB306U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AB306U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB307 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB307U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB307U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABAL0 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABAL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABAL02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCL1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCL1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCL3 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCL3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCL3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000		34,300,000,000.00		343,000	343,000
<b>Total ABCPI1 SPOT</b>						<b>34,300,000,000.00</b>		<b>343,000</b>	<b>343,000</b>
<b>Total For ABCPI1</b>						<b>34,300,000,000.00</b>		<b>343,000</b>	<b>343,000</b>
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000		57,200,000,000.00		572,000	772,000
<b>Total ABCPI2 SPOT</b>						<b>57,200,000,000.00</b>		<b>572,000</b>	<b>772,000</b>
<b>Total For ABCPI2</b>						<b>57,200,000,000.00</b>		<b>572,000</b>	<b>772,000</b>
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000		0.00		0	0
<b>Total ABCPI3 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000		0.00		0	0
<b>Total ABFN04 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABFN04</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
ABFNC On 17/03/2014 Spot Bond			100.00000	100.00000		0.00		0	0
<b>Total ABFN05 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABFN05</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000		0.00		0	0
<b>Total ABFN06 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABFN06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			592,000,000,000.00	5,920,000	17,210,000
<b>Total ABL10A SPOT</b>							<b>592,000,000,000.00</b>	<b>5,920,000</b>	<b>17,210,000</b>
<b>Total For ABL10A</b>							<b>592,000,000,000.00</b>	<b>5,920,000</b>	<b>17,210,000</b>
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL10B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL10B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	4,000,000
<b>Total ABL11A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
<b>Total For ABL11A</b>							<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL11B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL11B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL12 On 08/03/2015 Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	60,000,000
<b>Total ABL12B SPOT</b>							<b>3,000,000,000,000.00</b>	<b>30,000,000</b>	<b>60,000,000</b>
<b>Total For ABL12B</b>							<b>3,000,000,000,000.00</b>	<b>30,000,000</b>	<b>60,000,000</b>
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL7 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABL7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	945,000
<b>Total ABL8A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>945,000</b>
<b>Total For ABL8A</b>							<b>0.00</b>	<b>0</b>	<b>945,000</b>
ABL8E On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL8B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL8B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL9 On 19/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLCC On 06/11/2011 Spot Bond			5.97500	5.97500			0.00	0	0
<b>Total ABLC03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLC03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLCC On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000			3,380,000,000.00	33,800	533,800
<b>Total ABLI01 SPOT</b>							<b>3,380,000,000.00</b>	<b>33,800</b>	<b>533,800</b>
<b>Total For ABLI01</b>							<b>3,380,000,000.00</b>	<b>33,800</b>	<b>533,800</b>
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000			40,600,000,000.00	406,000	10,906,000
<b>Total ABLI02 SPOT</b>							<b>40,600,000,000.00</b>	<b>406,000</b>	<b>10,906,000</b>
<b>Total For ABLI02</b>							<b>40,600,000,000.00</b>	<b>406,000</b>	<b>10,906,000</b>
ABLI0 On 15/03/2015 Spot Bond			100.00000	100.00000			18,700,000,000.00	187,000	187,000
<b>Total ABLI03 SPOT</b>							<b>18,700,000,000.00</b>	<b>187,000</b>	<b>187,000</b>
<b>Total For ABLI03</b>							<b>18,700,000,000.00</b>	<b>187,000</b>	<b>187,000</b>
ABLS1 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABLS2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			0.00	0	0
<b>Total ABLS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN01 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN03 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN04 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN06 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN07 On 13/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 27/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN10 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABN10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN13 On 04/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN32 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			100.00000	100.00000			640,000,000,000.00	6,400,000	3,200,000
<b>Total ABN33 SPOT</b>							<b>640,000,000,000.00</b>	<b>6,400,000</b>	<b>3,200,000</b>
<b>Total For ABN33</b>							<b>640,000,000,000.00</b>	<b>6,400,000</b>	<b>3,200,000</b>
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			388,000,000,000.00	3,880,000	1,940,000
<b>Total ABN34 SPOT</b>							<b>388,000,000,000.00</b>	<b>3,880,000</b>	<b>1,940,000</b>
<b>Total For ABN34</b>							<b>388,000,000,000.00</b>	<b>3,880,000</b>	<b>1,940,000</b>
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0
<b>Total ABN35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN36 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN37 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABN37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	10,187,000
<b>Total ABS10 SPOT</b>							<b>1,800,000,000.00</b>	<b>18,000</b>	<b>10,187,000</b>
<b>Total For ABS10</b>							<b>1,800,000,000.00</b>	<b>18,000</b>	<b>10,187,000</b>
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			251,100,000,000.00	2,511,000	8,837,000
<b>Total ABS5 SPOT</b>							<b>251,100,000,000.00</b>	<b>2,511,000</b>	<b>8,837,000</b>
<b>Total For ABS5</b>							<b>251,100,000,000.00</b>	<b>2,511,000</b>	<b>8,837,000</b>
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000			41,900,000,000.00	419,000	419,000
<b>Total ABS11 SPOT</b>							<b>41,900,000,000.00</b>	<b>419,000</b>	<b>419,000</b>
<b>Total For ABS11</b>							<b>41,900,000,000.00</b>	<b>419,000</b>	<b>419,000</b>
ABS12 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACCP27 On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACCP27 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACCP27</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL00 On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL00 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL007 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL007</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL010 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL010</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL021 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL021</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL022 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL022</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL023</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL026 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL026</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL027 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL027</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0
<b>Total ACL028 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL028</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL029 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL029</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL033 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL034 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL034</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL035 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL035</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL036 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL036</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL037 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL037</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL039 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL039</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL041 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL041</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL042 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL043 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL043</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL047 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL053 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL053</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL054 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL054</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL06 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL066 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL066</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL06 On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL068 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL068</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL070 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL070</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL071 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL071</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL072 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL072</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL073 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL073</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL074 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL074</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL075 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL075</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL076 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL076</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL077 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL077</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL078 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL078</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL079 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL079</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL080 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL080</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL081 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL081</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL082 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL083 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL084 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL085 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL085</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL086 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL087 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL088 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL088</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL089 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL090 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL090</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL091 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL091</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 26/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL092 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL092</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL093 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL093</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL094 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL094</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL095 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL096 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL097 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL098 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL099 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL099</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 20/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 12/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL102 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL102</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL103 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL103</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL104 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL105 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL105</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL106 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL106</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL107 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL107</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL108 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL108</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL109 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL109</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL110 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL120</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 01/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL121 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL121</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL122 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL122</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL123</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 09/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL124 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL124</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			1,850,000,000,000.00	18,500,000	18,500,000
<b>Total ACL130 SPOT</b>							<b>1,850,000,000,000.00</b>	<b>18,500,000</b>	<b>18,500,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL130</b>							<b>1,850,000,000,000.00</b>	<b>18,500,000</b>	<b>18,500,000</b>
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	30,000,000
<b>Total ACL131 SPOT</b>							<b>3,000,000,000,000.00</b>	<b>30,000,000</b>	<b>30,000,000</b>
<b>Total For ACL131</b>							<b>3,000,000,000,000.00</b>	<b>30,000,000</b>	<b>30,000,000</b>
ADB01 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ADB01S SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADB01S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ADB02 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ADB02S SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADB02S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ADB03 On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ADB03S SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADB03S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	3,247,000
<b>Total AIR01 SPOT</b>							<b>1,500,000,000.00</b>	<b>15,000</b>	<b>3,247,000</b>
<b>Total For AIR01</b>							<b>1,500,000,000.00</b>	<b>15,000</b>	<b>3,247,000</b>
AIR01U On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02U On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			400,000,000.00	4,000	14,743,000
<b>Total AIR03 SPOT</b>							<b>400,000,000.00</b>	<b>4,000</b>	<b>14,743,000</b>
<b>Total For AIR03</b>							<b>400,000,000.00</b>	<b>4,000</b>	<b>14,743,000</b>
AIR03U On 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR03U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AIR03U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04I On 26/10/2029 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR04U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL0 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIRL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL0 On 18/02/2014 Spot Bond			100.00000	100.00000			22,163,700,000.00	221,637	221,637
<b>Total AIRL02 SPOT</b>							<b>22,163,700,000.00</b>	<b>221,637</b>	<b>221,637</b>
<b>Total For AIRL02</b>							<b>22,163,700,000.00</b>	<b>221,637</b>	<b>221,637</b>
AS111 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AS1110 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS1110</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW1 On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW1 On 01/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			190,000,000,000.00	1,900,000	950,000
<b>Total BAW2 SPOT</b>							<b>190,000,000,000.00</b>	<b>1,900,000</b>	<b>950,000</b>
<b>Total For BAW2</b>							<b>190,000,000,000.00</b>	<b>1,900,000</b>	<b>950,000</b>
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000
<b>Total BAW4 SPOT</b>							<b>600,000,000,000.00</b>	<b>6,000,000</b>	<b>3,000,000</b>
<b>Total For BAW4</b>							<b>600,000,000,000.00</b>	<b>6,000,000</b>	<b>3,000,000</b>
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BAW5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW7 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	180,000
<b>Total BAW8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>180,000</b>
<b>Total For BAW8</b>							<b>0.00</b>	<b>0</b>	<b>180,000</b>
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BCP2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4€ On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP49U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP49U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP5C On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	22,000,000
<b>Total BCP50U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>22,000,000</b>
<b>Total For BCP50U</b>							<b>0.00</b>	<b>0</b>	<b>22,000,000</b>
BD020 On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0302 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
<b>Total BD310A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For BD310A</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	500,000
<b>Total BD310B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>
<b>Total For BD310B</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>
BD310 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD310C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BG22C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22D On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22YU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22YU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			160,700,000,000.00	1,607,000	4,844,000
<b>Total BID01 SPOT</b>							<b>160,700,000,000.00</b>	<b>1,607,000</b>	<b>4,844,000</b>
<b>Total For BID01</b>							<b>160,700,000,000.00</b>	<b>1,607,000</b>	<b>4,844,000</b>
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BID02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BID03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 27/10/2011 Spot Bond			100.00000	100.00000			5,200,000,000,000.00	52,000,000	189,300,000
<b>Total BIDC14 SPOT</b>							<b>5,200,000,000,000.00</b>	<b>52,000,000</b>	<b>189,300,000</b>
<b>Total For BIDC14</b>							<b>5,200,000,000,000.00</b>	<b>52,000,000</b>	<b>189,300,000</b>
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BLG2D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2E On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2F On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	3,800,000
<b>Total BLG3A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,800,000</b>
<b>Total For BLG3A3</b>							<b>0.00</b>	<b>0</b>	<b>3,800,000</b>
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3C On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3F On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BLG3F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMWFO1 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMWFO1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMWFO2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMWFO2 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMWFO2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMWFO3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BSR04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BSR05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL04 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	4,714,000
<b>Total CBL06 SPOT</b>							<b>1,000,000,000.00</b>	<b>10,000</b>	<b>4,714,000</b>
<b>Total For CBL06</b>							<b>1,000,000,000.00</b>	<b>10,000</b>	<b>4,714,000</b>
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			0.00	0	50,000,000
<b>Total CBL08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For CBL08</b>							<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CBL09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL10 On 06/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11 On 06/05/2016 Spot Bond			100.00000	100.00000			700,000,000.00	7,000	8,746,000
<b>Total CBL11 SPOT</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>8,746,000</b>
<b>Total For CBL11</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>8,746,000</b>
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000
<b>Total CCT01 SPOT</b>							<b>140,000,000,000.00</b>	<b>1,400,000</b>	<b>700,000</b>
<b>Total For CCT01</b>							<b>140,000,000,000.00</b>	<b>1,400,000</b>	<b>700,000</b>
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			70,000,000,000.00	700,000	350,000
<b>Total CCT02 SPOT</b>							<b>70,000,000,000.00</b>	<b>700,000</b>	<b>350,000</b>
<b>Total For CCT02</b>							<b>70,000,000,000.00</b>	<b>700,000</b>	<b>350,000</b>
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	38,000,000
<b>Total CCT03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>38,000,000</b>
<b>Total For CCT03</b>							<b>0.00</b>	<b>0</b>	<b>38,000,000</b>
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CGR7 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN103 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN103</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN104 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN104</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN108 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN108</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN111 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN111</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN114</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN115 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN115</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN117 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN117</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN118 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN118</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN119 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN119</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN120 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN120</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN121 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN121</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN123</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN124 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN124</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN129</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0
<b>Total CLN137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0
<b>Total CLN147 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN147</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN149 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN149</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN151 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN151</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN152 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN152</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN153 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN153</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN154 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN154</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN156 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN156</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN158 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN158</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN159 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN159</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN161 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN161</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN164 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN164</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN165 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN165</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN166 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN166</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN167 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN167</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN168 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN168</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN169 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN169</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN170 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN171 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN171</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN172 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN172</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN173 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN173</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN174 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN174</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN175 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN175</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN176 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN176</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN177 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN177</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN178 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN178</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN179 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN180 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN180</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN181 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN181</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN182 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN182</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN183 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN183</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN184 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN185 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN185</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN186 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN187 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN187</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN188 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN188</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 18/08/2012 Spot Bond			100.00000	100.00000		20,000,000,000,000.00		200,000,000	100,000,000
<b>Total CLN189 SPOT</b>						<b>20,000,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CLN189</b>						<b>20,000,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
CLN19 On 18/08/2012 Spot Bond			100.00000	100.00000		8,600,000,000,000.00		86,000,000	43,000,000
<b>Total CLN190 SPOT</b>						<b>8,600,000,000,000.00</b>		<b>86,000,000</b>	<b>43,000,000</b>
<b>Total For CLN190</b>						<b>8,600,000,000,000.00</b>		<b>86,000,000</b>	<b>43,000,000</b>
CLN22 On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN22 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For CLN22</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN34 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For CLN34</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN39 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For CLN39</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN40 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For CLN40</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN42 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For CLN42</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN44 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For CLN44</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN46 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN54 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN54</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN56 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN56</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN57 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN57</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN67 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN67 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN67</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN69 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN69 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN69</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN70 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN70 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN70</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN74 On 20/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN74 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN74</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN77 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN77 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN77</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN78 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN78</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN81 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN83 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN95</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN96 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN96</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN97 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN97</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN99 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN99 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN99</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNFC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNFC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNFC02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNFC02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000		6,000,000,000,000.00	60,000,000	60,000,000	60,000,000
<b>Total CLNFC03 SPOT</b>						<b>6,000,000,000,000.00</b>	<b>60,000,000</b>	<b>60,000,000</b>	<b>60,000,000</b>
<b>Total For CLNFC03</b>						<b>6,000,000,000,000.00</b>	<b>60,000,000</b>	<b>60,000,000</b>	<b>60,000,000</b>
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000		4,000,000,000,000.00	40,000,000	40,000,000	40,000,000
<b>Total CLNFC04 SPOT</b>						<b>4,000,000,000,000.00</b>	<b>40,000,000</b>	<b>40,000,000</b>	<b>40,000,000</b>
<b>Total For CLNFC04</b>						<b>4,000,000,000,000.00</b>	<b>40,000,000</b>	<b>40,000,000</b>	<b>40,000,000</b>
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000		0.00	0	0	0
<b>Total COJ02 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For COJ02</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
COJ03 On 26/04/2013 Spot Bond			100.00000	100.00000		0.00	0	0	0
<b>Total COJ03 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For COJ03</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000		700,000,000.00	7,000	2,964,000	2,964,000
<b>Total COJ04 SPOT</b>						<b>700,000,000.00</b>	<b>7,000</b>	<b>2,964,000</b>	<b>2,964,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For COJ04</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>2,964,000</b>
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 28/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 28/10/2011 Spot Bond			100.00000	100.00000			0.00	0	750,000,000
<b>Total DENG19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>750,000,000</b>
<b>Total For DENG19</b>							<b>0.00</b>	<b>0</b>	<b>750,000,000</b>
DRD01 On 01/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DRD01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DRD02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DV13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	19,233,000
<b>Total DV21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>19,233,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For DV21</b>							<b>0.00</b>	<b>0</b>	<b>19,233,000</b>
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			30,463,800,000,000.00	304,638,000	230,130,000
<b>Total DV22 SPOT</b>							<b>30,463,800,000,000.00</b>	<b>304,638,000</b>	<b>230,130,000</b>
<b>Total For DV22</b>							<b>30,463,800,000,000.00</b>	<b>304,638,000</b>	<b>230,130,000</b>
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	169,960,700
<b>Total DV23 SPOT</b>							<b>2,000,000,000.00</b>	<b>20,000</b>	<b>169,960,700</b>
<b>Total For DV23</b>							<b>2,000,000,000.00</b>	<b>20,000</b>	<b>169,960,700</b>
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DVF12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			26,044,700,000.00	260,447	23,128,000
<b>Total E170 SPOT</b>							<b>26,044,700,000.00</b>	<b>260,447</b>	<b>23,128,000</b>
<b>Total For E170</b>							<b>26,044,700,000.00</b>	<b>260,447</b>	<b>23,128,000</b>
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	10,000,000
<b>Total EDC01 SPOT</b>							<b>1,000,000,000,000.00</b>	<b>10,000,000</b>	<b>10,000,000</b>
<b>Total For EDC01</b>							<b>1,000,000,000,000.00</b>	<b>10,000,000</b>	<b>10,000,000</b>
EGL01 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EGL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EGL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EGL02 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EGL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EGL02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EMM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
<b>Total EMM02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For EMM02</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
EPF00 On 19/08/2015 Spot Bond			100.00000	100.00000			193,980,000,000,000.00	1,939,800,000	500,000,000
<b>Total EPF001 SPOT</b>							<b>193,980,000,000,000.00</b>	<b>1,939,800,000</b>	<b>500,000,000</b>
<b>Total For EPF001</b>							<b>193,980,000,000,000.00</b>	<b>1,939,800,000</b>	<b>500,000,000</b>
EQ127 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ127U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ127U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ141 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ141L SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ141L</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ142 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ142L SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ142L</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ149 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ149U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ149U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ151 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ151U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ151U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ152 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ152U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ152U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ153 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ153U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ153U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ154 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ154U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ154U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQS01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For EQS01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQS02 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQS02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQS04 On 22/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQS04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3/ On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3/ On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3/ On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3E On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3E On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ERSA10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000			8,800,700,000,000.00	88,007,000	236,092,000
<b>Total ES15 SPOT</b>							<b>8,800,700,000,000.00</b>	<b>88,007,000</b>	<b>236,092,000</b>
<b>Total For ES15</b>							<b>8,800,700,000,000.00</b>	<b>88,007,000</b>	<b>236,092,000</b>
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			573,796,000,000.00	62,032,000	180,196,000
<b>Total ES18 SPOT</b>							<b>573,796,000,000.00</b>	<b>62,032,000</b>	<b>180,196,000</b>
<b>Total For ES18</b>							<b>573,796,000,000.00</b>	<b>62,032,000</b>	<b>180,196,000</b>
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			102,180,000,000.00	10,218,000	234,000,000
<b>Total ES23 SPOT</b>							<b>102,180,000,000.00</b>	<b>10,218,000</b>	<b>234,000,000</b>
<b>Total For ES23</b>							<b>102,180,000,000.00</b>	<b>10,218,000</b>	<b>234,000,000</b>
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			5,502,850,000.00	701,000	45,385,000
<b>Total ES26 SPOT</b>							<b>5,502,850,000.00</b>	<b>701,000</b>	<b>45,385,000</b>
<b>Total For ES26</b>							<b>5,502,850,000.00</b>	<b>701,000</b>	<b>45,385,000</b>
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			705,000,000.00	94,000	200,552,000
<b>Total ES33 SPOT</b>							<b>705,000,000.00</b>	<b>94,000</b>	<b>200,552,000</b>
<b>Total For ES33</b>							<b>705,000,000.00</b>	<b>94,000</b>	<b>200,552,000</b>
FR002 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR002U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR003 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR003U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	2,879,000
<b>Total FR2A3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,879,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FR2A3C</b>							<b>0.00</b>	<b>0</b>	<b>2,879,000</b>
FR2B3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR2B3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2B3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2C3 On 15/08/2013 Spot Bond			8.37500	8.37500			0.00	0	0
<b>Total FR2C3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2C3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR2D3D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2D3D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB03 On 15/09/2014 Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	4,124,000
<b>Total FRB03 SPOT</b>							<b>2,800,000,000.00</b>	<b>28,000</b>	<b>4,124,000</b>
<b>Total For FRB03</b>							<b>2,800,000,000.00</b>	<b>28,000</b>	<b>4,124,000</b>
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBC21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRBC21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBC22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI0 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI0 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI0 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	2,200,000
<b>Total FRBI04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,200,000</b>
<b>Total For FRBI04</b>							<b>0.00</b>	<b>0</b>	<b>2,200,000</b>
FRBI0 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2 On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI28 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI3 On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRBN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZC On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZC On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZC On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC01 On 08/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC08 On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRC17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC36 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC41 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC41</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC42 On 25/11/2011 Spot Bond			6.90500	6.90500			0.00	0	0
<b>Total FRC42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC44 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC45 On 31/12/2011 Spot Bond			9.07500	9.07500			0.00	0	0
<b>Total FRC45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRC47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC5€ On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC57 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC57</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC5€ On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC5€ On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC6€ On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC60 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC60</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC62 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC62 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC62</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC63 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC63 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC63</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC64 On 12/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC64 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC64</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC6€ On 12/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC65 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRC65</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC6f On 31/01/2022 Spot Bond			5.87500	5.87500			0.00	0	0
<b>Total FRC66 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2G On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2G SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRE2G</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	4,700,000
<b>Total FRI15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,700,000</b>
<b>Total For FRI15</b>							<b>0.00</b>	<b>0</b>	<b>4,700,000</b>
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			18,809,300,000.00	188,093,000	200,000,000
<b>Total FRJ16 SPOT</b>							<b>18,809,300,000.00</b>	<b>188,093,000</b>	<b>200,000,000</b>
<b>Total For FRJ16</b>							<b>18,809,300,000.00</b>	<b>188,093,000</b>	<b>200,000,000</b>
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS47 On 07/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS48 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS50 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS53 On 27/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS53 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS53</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS54 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS54</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS56 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS56</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS57 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS57</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			600,000,000.00	6,000	3,956,000
<b>Total FRX14 SPOT</b>							<b>600,000,000.00</b>	<b>6,000</b>	<b>3,956,000</b>
<b>Total For FRX14</b>							<b>600,000,000.00</b>	<b>6,000</b>	<b>3,956,000</b>
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			742,100,000,000.00	7,421,000	102,619,000
<b>Total FRX15 SPOT</b>							<b>742,100,000,000.00</b>	<b>7,421,000</b>	<b>102,619,000</b>
<b>Total For FRX15</b>							<b>742,100,000,000.00</b>	<b>7,421,000</b>	<b>102,619,000</b>
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GFC2 On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GFC2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GOVEX1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT09 On 29/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GPT09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT2f On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT2A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT2A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT2E On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT2B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT2B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT2C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT2C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GR1Aa On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GR1A2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GR1A2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA2a On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA284 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA284</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA2a On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA285 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA285</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA2a On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA286 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA286</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA2a On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA287 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA287</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA2a On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA288 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA288</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRB8a On 26/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRB84 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GRB84</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD1 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD159 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD159</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD1 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD160 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD160</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD1 On 07/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD161 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD161</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD1 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD162 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD162</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRDB1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRDC1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRN1 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRN1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRN1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRN1 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRN1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRN1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRN1 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRN1C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRN1C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRN1 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRN1D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GRN1D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRT03 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HMS1B9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1E2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1E3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HMS1E3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1E4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1F2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1G2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			2,831,900,000,000.00	28,319,000	145,181,000
<b>Total HWAY20 SPOT</b>							<b>2,831,900,000,000.00</b>	<b>28,319,000</b>	<b>145,181,000</b>
<b>Total For HWAY20</b>							<b>2,831,900,000,000.00</b>	<b>28,319,000</b>	<b>145,181,000</b>
HWAY On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	98,000,000
<b>Total HWAY23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>98,000,000</b>
<b>Total For HWAY23</b>							<b>0.00</b>	<b>0</b>	<b>98,000,000</b>
HWAY On 07/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HWAY24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY On 31/07/2034 Spot Bond			100.00000	100.00000			900,000,000.00	9,000	17,397,000
<b>Total HWAY34 SPOT</b>							<b>900,000,000.00</b>	<b>9,000</b>	<b>17,397,000</b>
<b>Total For HWAY34</b>							<b>900,000,000.00</b>	<b>9,000</b>	<b>17,397,000</b>
HWAY On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HWAY35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	12,000,000
<b>Total IBL03 SPOT</b>							<b>2,400,000,000,000.00</b>	<b>24,000,000</b>	<b>12,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBL03</b>							<b>2,400,000,000,000.00</b>	<b>24,000,000</b>	<b>12,000,000</b>
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL07 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	8,000,000
<b>Total IBL11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
<b>Total For IBL11</b>							<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000
<b>Total IBL12 SPOT</b>						<b>1,000,000,000,000.00</b>		<b>10,000,000</b>	<b>5,000,000</b>
<b>Total For IBL12</b>						<b>1,000,000,000,000.00</b>		<b>10,000,000</b>	<b>5,000,000</b>
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL18 On 10/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBL18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL19 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL20 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL21 On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL23 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL24 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL25 On 18/08/2014 Spot Bond			100.00000	100.00000		23,500,000,000,000.00		235,000,000	386,000,000
<b>Total IBL25 SPOT</b>						<b>23,500,000,000,000.00</b>		<b>235,000,000</b>	<b>386,000,000</b>
<b>Total For IBL25</b>						<b>23,500,000,000,000.00</b>		<b>235,000,000</b>	<b>386,000,000</b>
IBL26 On 18/08/2014 Spot Bond			1.75000	1.75000			0.00	0	179,000,000
<b>Total IBL26 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>179,000,000</b>
<b>Total For IBL26</b>							<b>0.00</b>	<b>0</b>	<b>179,000,000</b>
IBL28 On 18/08/2016 Spot Bond			8.27000	8.27000		1,695,350,000,000.00		205,000,000	205,000,000
<b>Total IBL28 SPOT</b>						<b>1,695,350,000,000.00</b>		<b>205,000,000</b>	<b>205,000,000</b>
<b>Total For IBL28</b>						<b>1,695,350,000,000.00</b>		<b>205,000,000</b>	<b>205,000,000</b>
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000			0.00	0	3,461,000
<b>Total IC02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,461,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IC02</b>							<b>0.00</b>	<b>0</b>	<b>3,461,000</b>
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IDCP01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IDCP02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IFM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1A On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1B On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1C On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2B On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IKH2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2C On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2D On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 13/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IND137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND137 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND138 On 27/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND139 On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND140 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND141 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND142 On 25/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND143 On 01/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND144 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND144</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND144 On 08/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND145 On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND146 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND146</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND146 On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND147 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IND147</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND147 On 29/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND148 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND148</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND200 On 17/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND203 On 24/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND204 On 31/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND205 On 07/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND206 On 14/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND207 On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND208 On 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND210 On 06/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND210 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND211 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IND211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 27/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND214 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 10/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND215 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND215</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND216 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND216</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND217 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND217</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND218 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND218</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22: On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND220 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND220</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22: On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND221 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IND221</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22: On 29/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND222 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND222</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22: On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND223 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND223</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING10 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING10 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11: On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11: On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING115 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING115</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11: On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 24/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING120 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING120</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12: On 26/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING122 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING122</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 10/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ING123</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING29 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING53 On 14/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING53 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING53</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING60U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ING60U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING71 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING82</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING89 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING89</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING97 On 10/03/2012 Spot Bond			8.82500	8.82500			0.00	0	0
<b>Total ING97 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING97</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
INJ01 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total INJ01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INJ01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total INJ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INJ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IP252L On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IP252U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP252U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IP253L On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IP253U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP253U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPB3 On 04/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPB3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPB3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPL4 On 29/03/2014 Spot Bond			100.00000	100.00000			400,000,000.00	4,000	442,000
<b>Total IPL4 SPOT</b>							<b>400,000,000.00</b>	<b>4,000</b>	<b>442,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IPL4</b>							<b>400,000,000.00</b>	<b>4,000</b>	<b>442,000</b>
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPL5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	49,907,000
<b>Total IPL6 SPOT</b>							<b>2,400,000,000.00</b>	<b>24,000</b>	<b>49,907,000</b>
<b>Total For IPL6</b>							<b>2,400,000,000.00</b>	<b>24,000</b>	<b>49,907,000</b>
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV012 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV012</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV015 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV03 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	650,000
<b>Total IV03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>650,000</b>
<b>Total For IV03</b>							<b>0.00</b>	<b>0</b>	<b>650,000</b>
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			70,077,000,000.00	700,770	233,590
<b>Total IV04 SPOT</b>							<b>70,077,000,000.00</b>	<b>700,770</b>	<b>233,590</b>
<b>Total For IV04</b>							<b>70,077,000,000.00</b>	<b>700,770</b>	<b>233,590</b>
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			3,600,000,000,000.00	36,000,000	6,000,000
<b>Total IV07 SPOT</b>							<b>3,600,000,000,000.00</b>	<b>36,000,000</b>	<b>6,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IV07</b>							<b>3,600,000,000,000.00</b>	<b>36,000,000</b>	<b>6,000,000</b>
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA13 <sup>3</sup> On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA13 <sup>4</sup> On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA13 <sup>5</sup> On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA13 <sup>6</sup> On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA13 <sup>7</sup> On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA13 <sup>8</sup> On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA13 <sup>9</sup> On 29/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA14 <sup>0</sup> On 06/10/2011 Spot Bond			98.34259	98.34259			0.00	0	0
<b>Total IVA140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVA140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA14 <sup>a</sup> On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA14 <sup>b</sup> On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA14 <sup>c</sup> On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA14 <sup>d</sup> On 03/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA144 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA144</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA14 <sup>e</sup> On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA14 <sup>f</sup> On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA146 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA146</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA14 <sup>g</sup> On 24/11/2011 Spot Bond			97.59722	97.59722		99,939,553,280,000.00		1,024,000,000	461,000,000
<b>Total IVA147 SPOT</b>						<b>99,939,553,280,000.00</b>		<b>1,024,000,000</b>	<b>461,000,000</b>
<b>Total For IVA147</b>						<b>99,939,553,280,000.00</b>		<b>1,024,000,000</b>	<b>461,000,000</b>
IVA20 <sup>a</sup> On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA20 <sup>b</sup> On 26/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA20 <sup>c</sup> On 02/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVA205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA205 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA206 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA207 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA208 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA209 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA210 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA210 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA211 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA212 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA213 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA214 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA214 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA215 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVA215</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA215 On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA216 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA216</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA216 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA217 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA217</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA217 On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA218 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA218</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA218 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA219 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA220 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA220</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA220 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA221 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA221</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA221 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA222 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA222</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA222 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA223 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA223</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVC000 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVC001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVC001 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVC002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVC002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KCF01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KCF02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF02U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB006 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB006</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSP003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSP004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSP005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KW01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LBK01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For LBK01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LEO01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LEO01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	4,000,000
<b>Total LGL1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
<b>Total For LGL1</b>							<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
LUX45 On 23/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LUX45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LUX45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF01 On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0
<b>Total MBF017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	700,000
<b>Total MBF018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>700,000</b>
<b>Total For MBF018</b>							<b>0.00</b>	<b>0</b>	<b>700,000</b>
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF021 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF021</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MBF023</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF16 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP01 On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP011 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP011</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP01 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP012 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP012</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP01 On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP10 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP10U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP10U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP14 On 10/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP14U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP14U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP16 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP16U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MBP16U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP17 On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP17U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP17U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP18 On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP18U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP18U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP19 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP19U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP19U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP20 On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP20U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP20U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP21 On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP21U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP21U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MCB11 On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MCB1M SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB1M</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	64,000,000
<b>Total MET01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>64,000,000</b>
<b>Total For MET01</b>							<b>0.00</b>	<b>0</b>	<b>64,000,000</b>
MFS1A On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MFS1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MFS1A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MFS1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MFS1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MGL0 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	16,284,900
<b>Total MGL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>16,284,900</b>
<b>Total For MGL01</b>							<b>0.00</b>	<b>0</b>	<b>16,284,900</b>
MTN0 On 13/07/2014 Spot Bond			100.00000	100.00000			3,500,000,000.00	35,000	8,090,612
<b>Total MTN02 SPOT</b>							<b>3,500,000,000.00</b>	<b>35,000</b>	<b>8,090,612</b>
<b>Total For MTN02</b>							<b>3,500,000,000.00</b>	<b>35,000</b>	<b>8,090,612</b>
MTN0 On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	14,500,000
<b>Total MTN03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>14,500,000</b>
<b>Total For MTN03</b>							<b>0.00</b>	<b>0</b>	<b>14,500,000</b>
MTN0 On 13/07/2017 Spot Bond			100.00000	100.00000			220,800,000,000.00	2,208,000	6,768,000
<b>Total MTN04 SPOT</b>							<b>220,800,000,000.00</b>	<b>2,208,000</b>	<b>6,768,000</b>
<b>Total For MTN04</b>							<b>220,800,000,000.00</b>	<b>2,208,000</b>	<b>6,768,000</b>
MTN0 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTN05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC On 10/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTNC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A11 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A111 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A111</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For N4A208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A21 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A302 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A305 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A308 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A31 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A402 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A402</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A405 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A408 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A41 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A411 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A502 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For N4A502</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4B50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4B508 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4B508</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4C50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4C508 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4C508</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4D68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4D68U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4D68U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4E68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4E68U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4E68U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK10B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000		7,400,000,000.00	74,000,000	37,000,000	
<b>Total NBK1B SPOT</b>						<b>7,400,000,000.00</b>	<b>74,000,000</b>	<b>37,000,000</b>	
<b>Total For NBK1B</b>						<b>7,400,000,000.00</b>	<b>74,000,000</b>	<b>37,000,000</b>	
NBK2A On 15/09/2015 Spot Bond			100.00000	100.00000		3,100,000,000.00	31,000	11,800,000	
<b>Total NBK2A SPOT</b>						<b>3,100,000,000.00</b>	<b>31,000</b>	<b>11,800,000</b>	
<b>Total For NBK2A</b>						<b>3,100,000,000.00</b>	<b>31,000</b>	<b>11,800,000</b>	
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000		0.00	0	0	
<b>Total NBK2B SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK2B</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK3A On 09/09/2019 Spot Bond			100.00000	100.00000		1,000,000,000.00	10,000	6,719,000	
<b>Total NBK3A SPOT</b>						<b>1,000,000,000.00</b>	<b>10,000</b>	<b>6,719,000</b>	
<b>Total For NBK3A</b>						<b>1,000,000,000.00</b>	<b>10,000</b>	<b>6,719,000</b>	
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000		0.00	0	0	
<b>Total NBK4 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NBK4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK5B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK5B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK6A On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
<b>Total NBK6A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For NBK6A</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	13,181,700
<b>Total NBK6B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>13,181,700</b>
<b>Total For NBK6B</b>							<b>0.00</b>	<b>0</b>	<b>13,181,700</b>
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK7B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK8A On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK8A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK8A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
<b>Total NBK8B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For NBK8B</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
NBK9A On 23/03/2016 Spot Bond			100.00000	100.00000			3,500,000,000.00	35,000	11,080,000
<b>Total NBK9A SPOT</b>							<b>3,500,000,000.00</b>	<b>35,000</b>	<b>11,080,000</b>
<b>Total For NBK9A</b>							<b>3,500,000,000.00</b>	<b>35,000</b>	<b>11,080,000</b>
NBK9E On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK9B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000			27,600,000,000.00	276,000	276,000
<b>Total NBK11 SPOT</b>							<b>27,600,000,000.00</b>	<b>276,000</b>	<b>276,000</b>
<b>Total For NBK11</b>							<b>27,600,000,000.00</b>	<b>276,000</b>	<b>276,000</b>
NBRN On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBRN1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NBRN1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	8,000,000
<b>Total NCLN19 SPOT</b>							<b>1,600,000,000,000.00</b>	<b>16,000,000</b>	<b>8,000,000</b>
<b>Total For NCLN19</b>							<b>1,600,000,000,000.00</b>	<b>16,000,000</b>	<b>8,000,000</b>
NCLN On 21/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NCLN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN53 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN53</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN54 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN54</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN56 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN56</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN62 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NCLN62</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN63 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN64 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN64</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN65 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN65</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN66 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN67 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN67</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN68 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN68</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN69 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED12A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NED12A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED12B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED7 On 08/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	5,005,000
<b>Total NED8 SPOT</b>							<b>2,200,000,000.00</b>	<b>22,000</b>	<b>5,005,000</b>
<b>Total For NED8</b>							<b>2,200,000,000.00</b>	<b>22,000</b>	<b>5,005,000</b>
NED9 On 06/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NEDH1A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NEDH1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NET40 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NILB10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB6 On 29/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB9 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20N On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NMP20N SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A10 On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1A10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A11 On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0
<b>Total NQ1A11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A12 On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0
<b>Total NQ1A12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A13 On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0
<b>Total NQ1A13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B10 On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1B10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B11 On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0
<b>Total NQ1B11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B12 On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0
<b>Total NQ1B12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NQ1B12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1C10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0
<b>Total NQ1C11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0
<b>Total NQ1C12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1A On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1A7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1A On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1A8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1A On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1A9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1B7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1B7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1B9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1C On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1C7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1C7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1C9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NQF1C9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1D5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0
<b>Total NQF1D6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
<b>Total NRA013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For NRA013</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total NRA014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NRA014</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
<b>Total NRA018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For NRA018</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NRA01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			1,551,400,000,000.00	15,514,000	25,076,000
<b>Total NRA022 SPOT</b>							<b>1,551,400,000,000.00</b>	<b>15,514,000</b>	<b>25,076,000</b>
<b>Total For NRA022</b>							<b>1,551,400,000,000.00</b>	<b>15,514,000</b>	<b>25,076,000</b>
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	64,000,000
<b>Total NRA023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>64,000,000</b>
<b>Total For NRA023</b>							<b>0.00</b>	<b>0</b>	<b>64,000,000</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			210,000,000,000.00	2,100,000	7,000,000
<b>Total NRA028 SPOT</b>							<b>210,000,000,000.00</b>	<b>2,100,000</b>	<b>7,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NRA028</b>							<b>210,000,000,000.00</b>	<b>2,100,000</b>	<b>7,000,000</b>
NTC07 On 01/03/2012 Spot Bond			8.07500	8.07500			0.00	0	0
<b>Total NTC07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1B On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1C On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1D On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For OCT1D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1E1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1E1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OML0 On 27/10/2015 Spot Bond			100.00000	100.00000			3,500,000,000.00	35,000	53,876,000
<b>Total OML01 SPOT</b>							<b>3,500,000,000.00</b>	<b>35,000</b>	<b>53,876,000</b>
<b>Total For OML01</b>							<b>3,500,000,000.00</b>	<b>35,000</b>	<b>53,876,000</b>
OMN0 On 28/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OMN01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OMN01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTC1A On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTC1AU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTC1AU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For OTCA10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCB On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCB1U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCB1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PBETC On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PBET01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBET01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2A4R SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2A4R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2B4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2B4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2B4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2C4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2C4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2C4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2D4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PCF03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PCF03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PNP02 On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PNP02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PNP02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For PR2A1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A3 On 15/12/2012 Spot Bond			100.00000	100.00000			3,600,000,000,000.00	36,000,000	6,000,000
<b>Total PR2A3B SPOT</b>							<b>3,600,000,000,000.00</b>	<b>36,000,000</b>	<b>6,000,000</b>
<b>Total For PR2A3B</b>							<b>3,600,000,000,000.00</b>	<b>36,000,000</b>	<b>6,000,000</b>
PR2A4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A5 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A9D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A9D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A6 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A9E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A9E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B5E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For PR2B5E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2C1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2C1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2C4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2D1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2D1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2D4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRM1 On 15/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRM1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRM1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1E On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For PRP1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP2/ On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PSG01 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PSG01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PSG01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R009P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R009P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R010P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R120C On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R120C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R120C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Spot Bond			4.72500	4.84000		406,350,000,000.00	86,000,000	93,000,000	
<b>Total R155 SPOT</b>						<b>406,350,000,000.00</b>	<b>86,000,000</b>	<b>93,000,000</b>	
<b>Total For R155</b>						<b>406,350,000,000.00</b>	<b>86,000,000</b>	<b>93,000,000</b>	
R155P On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	
<b>Total R155P SPOT</b>							<b>0.00</b>	<b>0</b>	
<b>Total For R155P</b>							<b>0.00</b>	<b>0</b>	
R157 On 15/09/2015 Spot Bond			6.66000	6.79000		216,602,633,287,260.00	32,522,917,911	18,315,652,618	
<b>Total R157 SPOT</b>						<b>216,602,633,287,260.00</b>	<b>32,522,917,911</b>	<b>18,315,652,618</b>	
<b>Total For R157</b>						<b>216,602,633,287,260.00</b>	<b>32,522,917,911</b>	<b>18,315,652,618</b>	
R158P On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	
<b>Total R158P SPOT</b>							<b>0.00</b>	<b>0</b>	
<b>Total For R158P</b>							<b>0.00</b>	<b>0</b>	
R159P On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	
<b>Total R159P SPOT</b>							<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R159P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R179 On 01/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R179 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R179</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			7.94000	8.10000			82,847,273,601,540.00	10,434,165,441	10,174,523,000
<b>Total R186 SPOT</b>							<b>82,847,273,601,540.00</b>	<b>10,434,165,441</b>	<b>10,174,523,000</b>
<b>Total For R186</b>							<b>82,847,273,601,540.00</b>	<b>10,434,165,441</b>	<b>10,174,523,000</b>
R187P On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R187P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R187P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R188P On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R188P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R188P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R189 On 31/03/2013 Spot Bond			0.60000	0.60000			44,960,400,000.00	74,934,000	2,552,500,000
<b>Total R189 SPOT</b>							<b>44,960,400,000.00</b>	<b>74,934,000</b>	<b>2,552,500,000</b>
<b>Total For R189</b>							<b>44,960,400,000.00</b>	<b>74,934,000</b>	<b>2,552,500,000</b>
R197 On 07/12/2023 Spot Bond			2.33000	2.33000			7,891,710,000.00	3,387,000	209,140,000
<b>Total R197 SPOT</b>							<b>7,891,710,000.00</b>	<b>3,387,000</b>	<b>209,140,000</b>
<b>Total For R197</b>							<b>7,891,710,000.00</b>	<b>3,387,000</b>	<b>209,140,000</b>
R201 On 21/12/2014 Spot Bond			6.35500	6.48500			4,579,273,190,000.00	720,578,000	3,309,901,000
<b>Total R201 SPOT</b>							<b>4,579,273,190,000.00</b>	<b>720,578,000</b>	<b>3,309,901,000</b>
<b>Total For R201</b>							<b>4,579,273,190,000.00</b>	<b>720,578,000</b>	<b>3,309,901,000</b>
R202 On 07/12/2033 Spot Bond			2.33000	2.33000			239,430,800,000.00	102,760,000	728,897,000
<b>Total R202 SPOT</b>							<b>239,430,800,000.00</b>	<b>102,760,000</b>	<b>728,897,000</b>
<b>Total For R202</b>							<b>239,430,800,000.00</b>	<b>102,760,000</b>	<b>728,897,000</b>
R203 On 15/09/2017 Spot Bond			7.31000	7.43000			60,330,804,280,000.00	8,253,188,000	6,566,051,282
<b>Total R203 SPOT</b>							<b>60,330,804,280,000.00</b>	<b>8,253,188,000</b>	<b>6,566,051,282</b>
<b>Total For R203</b>							<b>60,330,804,280,000.00</b>	<b>8,253,188,000</b>	<b>6,566,051,282</b>
R204 On 21/12/2018 Spot Bond			7.52500	7.65500			35,012,325,267,500.00	4,652,800,700	7,522,112,779
<b>Total R204 SPOT</b>							<b>35,012,325,267,500.00</b>	<b>4,652,800,700</b>	<b>7,522,112,779</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R204</b>							<b>35,012,325,267,500.00</b>	<b>4,652,800,700</b>	<b>7,522,112,779</b>
R205 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000
<b>Total R205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,555,000,000</b>
<b>Total For R205</b>							<b>0.00</b>	<b>0</b>	<b>1,555,000,000</b>
R206 On 15/01/2014 Spot Bond			6.05500	6.19000			32,721,740,730,000.00	5,404,086,000	4,881,571,000
<b>Total R206 SPOT</b>							<b>32,721,740,730,000.00</b>	<b>5,404,086,000</b>	<b>4,881,571,000</b>
<b>Total For R206</b>							<b>32,721,740,730,000.00</b>	<b>5,404,086,000</b>	<b>4,881,571,000</b>
R207 On 15/01/2020 Spot Bond			7.66500	7.80500			30,067,863,420,000.00	3,922,748,000	9,257,969,000
<b>Total R207 SPOT</b>							<b>30,067,863,420,000.00</b>	<b>3,922,748,000</b>	<b>9,257,969,000</b>
<b>Total For R207</b>							<b>30,067,863,420,000.00</b>	<b>3,922,748,000</b>	<b>9,257,969,000</b>
R208 On 31/03/2021 Spot Bond			7.70000	7.84000			36,463,119,000,000.00	4,735,470,000	7,161,629,000
<b>Total R208 SPOT</b>							<b>36,463,119,000,000.00</b>	<b>4,735,470,000</b>	<b>7,161,629,000</b>
<b>Total For R208</b>							<b>36,463,119,000,000.00</b>	<b>4,735,470,000</b>	<b>7,161,629,000</b>
R209 On 31/03/2036 Spot Bond			8.26000	8.42000			25,565,592,080,000.00	3,095,108,000	7,927,279,000
<b>Total R209 SPOT</b>							<b>25,565,592,080,000.00</b>	<b>3,095,108,000</b>	<b>7,927,279,000</b>
<b>Total For R209</b>							<b>25,565,592,080,000.00</b>	<b>3,095,108,000</b>	<b>7,927,279,000</b>
R210 On 31/03/2028 Spot Bond			2.38000	2.38000			323,204,000,000.00	135,800,000	731,758,000
<b>Total R210 SPOT</b>							<b>323,204,000,000.00</b>	<b>135,800,000</b>	<b>731,758,000</b>
<b>Total For R210</b>							<b>323,204,000,000.00</b>	<b>135,800,000</b>	<b>731,758,000</b>
R211 On 31/01/2017 Spot Bond			1.57500	1.57500			0.00	0	1,163,614,000
<b>Total R211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,163,614,000</b>
<b>Total For R211</b>							<b>0.00</b>	<b>0</b>	<b>1,163,614,000</b>
R212 On 31/01/2022 Spot Bond			2.37000	2.37000			564,446,310,000.00	238,163,000	428,563,000
<b>Total R212 SPOT</b>							<b>564,446,310,000.00</b>	<b>238,163,000</b>	<b>428,563,000</b>
<b>Total For R212</b>							<b>564,446,310,000.00</b>	<b>238,163,000</b>	<b>428,563,000</b>
R213 On 28/02/2031 Spot Bond			8.24000	8.40500			20,036,540,560,000.00	2,431,619,000	2,111,300,000
<b>Total R213 SPOT</b>							<b>20,036,540,560,000.00</b>	<b>2,431,619,000</b>	<b>2,111,300,000</b>
<b>Total For R213</b>							<b>20,036,540,560,000.00</b>	<b>2,431,619,000</b>	<b>2,111,300,000</b>
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			26,692,347,500,000.00	4,106,515,000	3,644,360,000
<b>Total R214 SPOT</b>							<b>26,692,347,500,000.00</b>	<b>4,106,515,000</b>	<b>3,644,360,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R214</b>							<b>26,692,347,500,000.00</b>	<b>4,106,515,000</b>	<b>3,644,360,000</b>
R220C On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R220C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R220C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R221C On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R221C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R221C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R222C On 15/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R222C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R222C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R223C On 15/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R223C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R223C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R224C On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R224C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R224C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R225C On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R225C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R225C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R226C On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R226C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R226C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R227C On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R227C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R227C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R228C On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R228C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R228C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R229C On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R229C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R229C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R230C On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R230C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R320C On 21/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R320C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R320C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R321C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R321C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R322C On 21/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R322C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R322C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R323C On 21/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R323C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R323C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R324C On 21/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R324C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R324C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R325C On 21/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R325C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R325C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R326C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R326C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R326C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R327C On 21/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R327C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R327C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R328C On 21/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R328C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R328C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R329C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R329C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R330C On 21/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R330C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R331C On 21/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R331C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R332C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R332C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R333C On 21/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R333C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R333C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R334C On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R334C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R334C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R335C On 21/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R335C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R335C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R336C On 21/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R336C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R336C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R337C On 21/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R337C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R337C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R338C On 21/12/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R338C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R338C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R339C On 21/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R339C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R339C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R340C On 21/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R340C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R340C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R341C On 21/06/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R341C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R341C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R342C On 21/12/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R342C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R342C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R343C On 21/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R343C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R343C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R344C On 21/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R344C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R344C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R345C On 21/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R345C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R345C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R346C On 21/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R346C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R346C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R347C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R348C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R348C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R349C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R350C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R351C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R351C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R352C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB01 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB02 On 15/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSB02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB03 On 15/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSB03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC03 On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC04 On 06/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC05 On 09/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For RCSC05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES04 On 14/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RESB01 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RESB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RESB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPG01 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPG01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RW02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RW21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBC2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBC2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBK10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total SBK12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBK12</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			272,000,000,000.00	2,720,000	1,360,000
<b>Total SBK13 SPOT</b>							<b>272,000,000,000.00</b>	<b>2,720,000</b>	<b>1,360,000</b>
<b>Total For SBK13</b>							<b>272,000,000,000.00</b>	<b>2,720,000</b>	<b>1,360,000</b>
SBK5 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	39,020,780
<b>Total SBK5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>39,020,780</b>
<b>Total For SBK5</b>							<b>0.00</b>	<b>0</b>	<b>39,020,780</b>
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	18,061,000
<b>Total SBK7 SPOT</b>							<b>1,200,000,000.00</b>	<b>12,000</b>	<b>18,061,000</b>
<b>Total For SBK7</b>							<b>1,200,000,000.00</b>	<b>12,000</b>	<b>18,061,000</b>
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	3,455,000
<b>Total SBK8 SPOT</b>							<b>2,000,000,000.00</b>	<b>20,000</b>	<b>3,455,000</b>
<b>Total For SBK8</b>							<b>2,000,000,000.00</b>	<b>20,000</b>	<b>3,455,000</b>
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			800,000,000.00	8,000	4,334,000
<b>Total SBK9 SPOT</b>							<b>800,000,000.00</b>	<b>8,000</b>	<b>4,334,000</b>
<b>Total For SBK9</b>							<b>800,000,000.00</b>	<b>8,000</b>	<b>4,334,000</b>
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			2,944,000,000.00	512,000	512,000
<b>Total SBK11 SPOT</b>							<b>2,944,000,000.00</b>	<b>512,000</b>	<b>512,000</b>
<b>Total For SBK11</b>							<b>2,944,000,000.00</b>	<b>512,000</b>	<b>512,000</b>
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN27 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBN27</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN36 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN48 On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBN48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN48 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBR00 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBR002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBR002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBR00 On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBR003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBR003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	1,500,000
<b>Total SBS14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,500,000</b>
<b>Total For SBS14</b>							<b>0.00</b>	<b>0</b>	<b>1,500,000</b>
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	22,000
<b>Total SBS4 SPOT</b>							<b>1,200,000,000.00</b>	<b>12,000</b>	<b>22,000</b>
<b>Total For SBS4</b>							<b>1,200,000,000.00</b>	<b>12,000</b>	<b>22,000</b>
SBS5 On 07/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			8,200,000,000.00	82,000	16,331,000
<b>Total SBS9 SPOT</b>							<b>8,200,000,000.00</b>	<b>82,000</b>	<b>16,331,000</b>
<b>Total For SBS9</b>							<b>8,200,000,000.00</b>	<b>82,000</b>	<b>16,331,000</b>
SBS10 On 03/07/2013 Spot Bond			100.00000	100.00000			114,700,000,000.00	1,147,000	1,147,000
<b>Total SBS10 SPOT</b>							<b>114,700,000,000.00</b>	<b>1,147,000</b>	<b>1,147,000</b>
<b>Total For SBS10</b>							<b>114,700,000,000.00</b>	<b>1,147,000</b>	<b>1,147,000</b>
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS12 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM107 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM107 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM107</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM219 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SHI02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SHI02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	100,000,000
<b>Total SLI1 SPOT</b>							<b>5,000,000,000,000.00</b>	<b>50,000,000</b>	<b>100,000,000</b>
<b>Total For SLI1</b>							<b>5,000,000,000,000.00</b>	<b>50,000,000</b>	<b>100,000,000</b>
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
<b>Total SLI2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For SLI2</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SMF1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SMF1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SMF2 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SMF2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SMF2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SMF3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SMF3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000
<b>Total SNT01 SPOT</b>							<b>1,400,000,000,000.00</b>	<b>14,000,000</b>	<b>7,000,000</b>
<b>Total For SNT01</b>							<b>1,400,000,000,000.00</b>	<b>14,000,000</b>	<b>7,000,000</b>
SSA01 On 28/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SSA01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN829 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN829</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN830 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN830</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN831 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SYN831</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN832 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN832</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN833 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN833</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN834 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN834</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN835 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN835</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN838 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN838</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN839 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN839</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN840 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN840</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN841 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN841</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN842 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN842</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN843 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SYN843</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN844 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN844</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN845 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN845</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN846 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN846</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN847 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN847</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN848 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN848</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN849 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN849</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN850 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN850</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN851 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN851</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN852 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN852</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN853 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SYN853</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN854 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN854</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 17/11/2011 Spot Bond			100.00000	100.00000		9,800,000,000,000.00		98,000,000	49,000,000
<b>Total SYN855 SPOT</b>						<b>9,800,000,000,000.00</b>		<b>98,000,000</b>	<b>49,000,000</b>
<b>Total For SYN855</b>						<b>9,800,000,000,000.00</b>		<b>98,000,000</b>	<b>49,000,000</b>
SYN85 On 18/11/2011 Spot Bond			100.00000	100.00000		58,900,000,000,000.00		589,000,000	272,000,000
<b>Total SYN856 SPOT</b>						<b>58,900,000,000,000.00</b>		<b>589,000,000</b>	<b>272,000,000</b>
<b>Total For SYN856</b>						<b>58,900,000,000,000.00</b>		<b>589,000,000</b>	<b>272,000,000</b>
SYN85 On 21/11/2011 Spot Bond			100.00000	100.00000		0.00		0	0
<b>Total SYN857 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SYN857</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
SYN85 On 16/09/2011 Spot Bond			100.00000	100.00000		0.00		0	0
<b>Total SYN858 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SYN858</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000		40,093,600,000.00		400,936	200,468
<b>Total SZ18 SPOT</b>						<b>40,093,600,000.00</b>		<b>400,936</b>	<b>200,468</b>
<b>Total For SZ18</b>						<b>40,093,600,000.00</b>		<b>400,936</b>	<b>200,468</b>
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000		0.00		0	3,000,000
<b>Total SZ25 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>3,000,000</b>
<b>Total For SZ25</b>						<b>0.00</b>		<b>0</b>	<b>3,000,000</b>
T018 On 15/07/2014 Spot Bond			100.00000	100.00000		0.00		0	0
<b>Total T018 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For T018</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000		0.00		0	0
<b>Total TFS06 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For TFS06</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
TFS68 On 14/05/2012 Spot Bond			100.00000	100.00000		0.00		0	0
<b>Total TFS68U SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TFS68U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0
<b>Total TFS73 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS73</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS77 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS77</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS78 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS78</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS80 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS80 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS80</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS81 On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS81 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS81</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS82 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS82</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS83 On 28/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS83</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS84 On 28/07/2016 Spot Bond			8.00000	8.00000			0.00	0	5,000,000
<b>Total TFS84 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For TFS84</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
TFS85 On 08/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS85 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS85</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TH7A2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TH7A2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6E On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6C On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7E On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For THE8A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For THE9D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TL12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000		860,000,000,000.00		8,600,000	3,851,000
<b>Total TL15 SPOT</b>						<b>860,000,000,000.00</b>		<b>8,600,000</b>	<b>3,851,000</b>
<b>Total For TL15</b>						<b>860,000,000,000.00</b>		<b>8,600,000</b>	<b>3,851,000</b>
TL20 On 22/02/2020 Spot Bond			6.00000	6.00000			0.00	0	0
<b>Total TL20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TN17 On 14/11/2017 Spot Bond			100.00000	100.00000		13,800,000,000.00		138,000	1,012,879,000
<b>Total TN17 SPOT</b>						<b>13,800,000,000.00</b>		<b>138,000</b>	<b>1,012,879,000</b>
<b>Total For TN17</b>						<b>13,800,000,000.00</b>		<b>138,000</b>	<b>1,012,879,000</b>
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000		583,800,000,000.00		5,838,000	236,544,000
<b>Total TN20 SPOT</b>						<b>583,800,000,000.00</b>		<b>5,838,000</b>	<b>236,544,000</b>
<b>Total For TN20</b>						<b>583,800,000,000.00</b>		<b>5,838,000</b>	<b>236,544,000</b>
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000		310,000,000,000.00		3,100,000	59,235,000
<b>Total TN23 SPOT</b>						<b>310,000,000,000.00</b>		<b>3,100,000</b>	<b>59,235,000</b>
<b>Total For TN23</b>						<b>310,000,000,000.00</b>		<b>3,100,000</b>	<b>59,235,000</b>
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000		13,000,000,000,000.00		130,000,000	142,000,000
<b>Total TN25 SPOT</b>						<b>13,000,000,000,000.00</b>		<b>130,000,000</b>	<b>142,000,000</b>
<b>Total For TN25</b>						<b>13,000,000,000,000.00</b>		<b>130,000,000</b>	<b>142,000,000</b>
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000		858,500,000,000.00		8,585,000	15,847,000
<b>Total TN27 SPOT</b>						<b>858,500,000,000.00</b>		<b>8,585,000</b>	<b>15,847,000</b>
<b>Total For TN27</b>						<b>858,500,000,000.00</b>		<b>8,585,000</b>	<b>15,847,000</b>
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			0.00	0	0
<b>Total TR30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
<b>Total TR31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TR31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TR32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP117 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP117</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP118 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP118</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP120 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP120</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 02/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP121 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP121</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP122 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP122</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 05/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP123</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP124 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP124</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	35,000,000
<b>Total UG21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>35,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For UG21</b>							<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR041 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR041</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR042 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR043 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR043</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR40 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1A2 On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1A3 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1A4 On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0
<b>Total VIP1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1A5 On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1B2 On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For VIP1B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1B: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1C: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1C: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VOYT: On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VOYT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VOYT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			2,500,000,000.00	25,000	54,029,000
<b>Total WS04 SPOT</b>							<b>2,500,000,000.00</b>	<b>25,000</b>	<b>54,029,000</b>
<b>Total For WS04</b>							<b>2,500,000,000.00</b>	<b>25,000</b>	<b>54,029,000</b>
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	206,000,000
<b>Total WS05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>206,000,000</b>
<b>Total For WS05</b>							<b>0.00</b>	<b>0</b>	<b>206,000,000</b>
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total WSP1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			0.00	0	35,000,000
<b>Total WSP2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
<b>Total For WSP2</b>							<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	800,000
<b>Total WSP3 SPOT</b>							<b>80,000,000,000.00</b>	<b>800,000</b>	<b>800,000</b>
<b>Total For WSP3</b>							<b>80,000,000,000.00</b>	<b>800,000</b>	<b>800,000</b>
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			90,000,000,000.00	900,000	900,000
<b>Total WSP4 SPOT</b>							<b>90,000,000,000.00</b>	<b>900,000</b>	<b>900,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For WSP4</b>							<b>90,000,000,000.00</b>	<b>900,000</b>	<b>900,000</b>
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			1,050,000,000,000.00	10,500,000	129,250,000
<b>Total WSP5 SPOT</b>							<b>1,050,000,000,000.00</b>	<b>10,500,000</b>	<b>129,250,000</b>
<b>Total For WSP5</b>							<b>1,050,000,000,000.00</b>	<b>10,500,000</b>	<b>129,250,000</b>
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z006 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z006</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z009 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z009</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z071 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z071</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z083 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For Z083</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA001 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA002 On 16/08/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA003 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA004 On 12/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA005 On 12/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA007 On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA007 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA007</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA008 On 19/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA008 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA008</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA009 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA009 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA009</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA010 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA010 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA010</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA011 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA011 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ZA011</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA012 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA012</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA015 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA015</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA016 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA016</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA021 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ZA021</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA022 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA022</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA023</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA026 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA026</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA027 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA027</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>1,124,584,886,266,300.00</b>	<b>86,720,387,642</b>	<b>96,478,165,146</b>
<b>Total for SPOT :</b>							<b>1,124,584,886,266,300.00</b>	<b>86,720,387,642</b>	<b>96,478,165,146</b>
<b>Total Futures</b>							<b>1,124,584,886,266,300.00</b>	<b>86,720,389,142</b>	<b>96,478,394,679</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>46,963</b>
<b>Grand Total:</b>							<b>1,124,584,886,266,300.00</b>	<b>86,720,389,142</b>	<b>96,478,441,642</b>