

# Interest Rates Daily MTM Report

Daily summary for: 25/04/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 30/04/2012 Any day expiry			6.33060	6.34150		12.66	0.00	0	500
<b>Total ANY DAY EXPIRY DAAE NZ\$ Future</b>							<b>0.00</b>	<b>0</b>	<b>500</b>
ANY D On 30/04/2012 Any day expiry	6.50	Call		7.00000	5,000	16.61	0.00	0	0
ANY D On 30/04/2012 Any day expiry	6.50	Put		166.00000	174,000	16.61	0.00	0	0
ANY D On 30/04/2012 Any day expiry	6.55	Call		4.00000	3,000	17.60	0.00	0	0
ANY D On 30/04/2012 Any day expiry	6.55	Put		213.00000	222,000	17.60	0.00	0	0
ANY D On 30/04/2012 Any day expiry	6.45	Call		13.00000	9,000	15.62	0.00	0	0
ANY D On 30/04/2012 Any day expiry	6.45	Put		122.00000	128,000	15.62	0.00	0	0
ANY D On 30/04/2012 Any day expiry	6.37	Put		60.00000	64,000	14.04	0.00	0	0
ANY D On 30/04/2012 Any day expiry	6.37	Call		31.00000	25,000	14.04	0.00	0	2,000
<b>Total ANY DAY EXPIRY DAAE NZ\$ Option</b>							<b>0.00</b>	<b>0</b>	<b>2,000</b>
<b>Total For ANY DAY EXPIRY</b>							<b>0.00</b>	<b>0</b>	<b>2,500</b>
ANY D On 30/04/2012 Any day expiry			8.04770	8.03210		9.81	0.00	0	0
<b>Total ANY DAY EXPIRY DAAF AU\$ Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY D On 30/04/2012 Any day expiry	8.00	Call		59.00000	69,000	10.90	0.00	0	0
ANY D On 30/04/2012 Any day expiry	8.00	Put		27.00000	21,000	10.90	0.00	0	0
ANY D On 30/04/2012 Any day expiry	8.05	Call		36.00000	36,000	9.81	0.00	0	0
ANY D On 30/04/2012 Any day expiry	8.05	Put		54.00000	38,000	9.81	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 30/04/2012 Any day expiry	7.95	Call		98.00000	110,000	11.99	0.00	0	0
ANY D On 30/04/2012 Any day expiry	7.95	Put		16.00000	12,000	11.99	0.00	0	0
<b>Total ANY DAY EXPIRY DAAF AU\$ Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANY DAY EXPIRY</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY D On 30/04/2012 Any day expiry			7.78990	7.79410		13.45	0.00	0	500
<b>Total ANY DAY EXPIRY DAAG \$ Future</b>							<b>0.00</b>	<b>0</b>	<b>500</b>
ANY D On 30/04/2012 Any day expiry	7.95	Call		13.00000	10,000	15.94	0.00	0	0
ANY D On 30/04/2012 Any day expiry	7.95	Put		169.00000	170,000	15.94	0.00	0	0
ANY D On 30/04/2012 Any day expiry	8.00	Call		8.00000	6,000	16.77	0.00	0	0
ANY D On 30/04/2012 Any day expiry	8.00	Put		214.00000	216,000	16.77	0.00	0	0
ANY D On 30/04/2012 Any day expiry	7.90	Call		21.00000	17,000	15.11	0.00	0	0
ANY D On 30/04/2012 Any day expiry	7.90	Put		127.00000	127,000	15.11	0.00	0	0
<b>Total ANY DAY EXPIRY DAAG \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANY DAY EXPIRY</b>							<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total for Any day expiry</b>							<b>0.00</b>	<b>0</b>	<b>3,000</b>
CF CA On 30/04/2012 Can-Do Future			0.00440	0.00700			0.00	0	12,500
<b>Total CF CANDO CAAY Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total For CF CANDO CAAY</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CA On 18/06/2012 Can-Do Future			0.09540	0.09760			0.00	0	5,670
<b>Total CF CANDO CAAZ Future</b>							<b>0.00</b>	<b>0</b>	<b>5,670</b>
<b>Total For CF CANDO CAAZ</b>							<b>0.00</b>	<b>0</b>	<b>5,670</b>
CF CA On 18/06/2012 Can-Do Future			0.27050	0.25010			0.00	0	8,000
<b>Total CF CANDO CABA Future</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total For CF CANDO CABA</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
CF CA On 18/06/2012 Can-Do Future			0.00950	0.00920			0.00	0	8,000
<b>Total CF CANDO CABB Future</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total For CF CANDO CABB</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
CF CA On 18/06/2012 Can-Do Future			0.20890	0.19930			0.00	0	0
<b>Total CF CANDO CABC Future</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 CF CANDO CABC</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CF CA On 18/06/2012 Can-Do Future			0.00290	0.00320			0.00	0	16,000
<b>Total CF CANDO CABD Future</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>
<b>Total For CF CANDO CABD</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>
<b>Total for Can-Do Future</b>							<b>0.00</b>	<b>0</b>	<b>50,170</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>
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
<b>Total R186/R157 Future</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 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
<b>Total R204 Future</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 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
<b>Total R208/R207 Future</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 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
<b>Total R213/R186 Future</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 R213/R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 03/05/2012 Bond Future			6.49000	6.48700		2.97	0.00	0	12,719
R157 On 02/08/2012 Bond Future			6.56300	6.55900		2.89	0.00	0	108
R157 On 01/11/2012 Bond Future			6.60500	6.60100		3.21	0.00	0	0
R157 On 07/02/2013 Bond Future			6.64800	6.64300		2.96	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>12,827</b>
R157 On 03/05/2012 Bond Future	8.25	Call		5,729.00000	5,719,000	3.27	0.00	0	0
R157 On 03/05/2012 Bond Future	8.25	Put		0.00000	0,000	3.27	0.00	0	0
R157 On 03/05/2012 Bond Future	8.30	Call		5,886.00000	5,876,000	3.27	0.00	0	0
R157 On 03/05/2012 Bond Future	8.30	Put		0.00000	0,000	3.27	0.00	0	0
R157 On 03/05/2012 Bond Future	8.20	Call		5,571.00000	5,561,000	3.27	0.00	0	0
R157 On 03/05/2012 Bond Future	8.20	Put		0.00000	0,000	3.27	0.00	0	0
R157 On 03/05/2012 Bond Future	6.25	Put		818.00000	823,000	2.92	0.00	0	0
R157 On 03/05/2012 Bond Future	6.25	Call		20.00000	15,000	2.92	0.00	0	1,500
R157 On 03/05/2012 Bond Future	6.50	Call		251.00000	233,000	2.97	0.00	0	1,500
R157 On 03/05/2012 Bond Future	6.50	Put		207.00000	200,000	2.97	0.00	0	1,500
R157 On 03/05/2012 Bond Future	6.75	Call		895.00000	881,000	3.05	0.00	0	1,500
R157 On 03/05/2012 Bond Future	6.75	Put		18.00000	14,000	3.05	0.00	0	1,500
R157 On 03/05/2012 Bond Future	7.35	Call		2,849.00000	2,839,000	3.23	0.00	0	0
R157 On 03/05/2012 Bond Future	7.35	Put		0.00000	0,000	3.23	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.00	Call		4,371.00000	4,358,000	3.15	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		11.00000	10,000	3.15	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		4,517.00000	4,504,000	3.15	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		9.00000	9,000	3.15	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		4,226.00000	4,213,000	3.15	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		14.00000	13,000	3.15	0.00	0	0
R157	On	02/08/2012	Bond Future	6.15	Put		0.00000	1,555,000	2.84	0.00	0	0
R157	On	02/08/2012	Bond Future	6.15	Call		0.00000	267,000	2.84	1,001,250.00	3,750	3,750
R157	On	02/08/2012	Bond Future	6.35	Put		0.00000	1,122,000	2.87	0.00	0	0
R157	On	02/08/2012	Bond Future	6.35	Call		0.00000	460,000	2.87	575,000.00	1,250	1,250
R157	On	02/08/2012	Bond Future	6.55	Call		0.00000	731,000	2.90	0.00	0	0
R157	On	02/08/2012	Bond Future	6.55	Put		0.00000	771,000	2.90	963,750.00	1,250	1,250
R157	On	02/08/2012	Bond Future	6.95	Call		0.00000	1,511,000	3.01	0.00	0	0
R157	On	02/08/2012	Bond Future	6.95	Put		0.00000	320,000	3.01	1,200,000.00	3,750	3,750
R157	On	01/11/2012	Bond Future	7.00	Call		1,777.00000	1,767,000	3.27	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Put		647.00000	649,000	3.27	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Call		1,873.00000	1,863,000	3.28	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Put		603.00000	604,000	3.28	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Call		1,683.00000	1,673,000	3.26	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Put		694.00000	696,000	3.26	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Call		1,419.00000	1,410,000	2.96	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Put		1,144.00000	1,148,000	2.96	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Call		1,492.00000	1,483,000	2.97	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Put		1,088.00000	1,092,000	2.97	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Call		1,349.00000	1,340,000	2.95	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.70	Put		1,202.00000	1,206,000	2.95	0.00	0	0
<b>Total R157 Option</b>										<b>3,740,000.00</b>	<b>10,000</b>	<b>19,000</b>
<b>Total For R157</b>										<b>3,740,000.00</b>	<b>10,000</b>	<b>31,827</b>
R186	On	03/05/2012	Bond Future			8.20500	8.15700		12.70	0.00	0	30,990
R186	On	02/08/2012	Bond Future			8.28400	8.23400		13.47	0.00	0	790
R186	On	01/11/2012	Bond Future			8.35000	8.29800		14.15	0.00	0	0
R186	On	07/02/2013	Bond Future			8.42100	8.36700		13.99	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>31,780</b>
R186	On	03/05/2012	Bond Future	9.00	Call		7,736.00000	7,276,000	13.43	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		0.00000	1,000	13.43	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		8,172.00000	7,711,000	13.48	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		1.00000	0,000	13.48	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		7,299.00000	6,838,000	13.38	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		2.00000	2,000	13.38	0.00	0	0
R186	On	03/05/2012	Bond Future	7.90	Put		2,705.00000	3,079,000	12.48	0.00	0	0
R186	On	03/05/2012	Bond Future	7.90	Call		194.00000	107,000	12.48	0.00	0	2,250
R186	On	03/05/2012	Bond Future	8.20	Put		788.00000	947,000	12.67	0.00	0	0
R186	On	03/05/2012	Bond Future	8.20	Call		1,201.00000	899,000	12.67	0.00	0	750
R186	On	03/05/2012	Bond Future	8.50	Call		3,350.00000	2,911,000	12.94	0.00	0	0
R186	On	03/05/2012	Bond Future	8.50	Put		112.00000	134,000	12.94	0.00	0	750
R186	On	03/05/2012	Bond Future	8.85	Call		6,417.00000	5,957,000	13.28	0.00	0	0
R186	On	03/05/2012	Bond Future	8.85	Put		4.00000	5,000	13.28	0.00	0	2,250
R186	On	02/08/2012	Bond Future	8.75	Call		6,302.00000	5,952,000	13.94	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		1,570.00000	1,690,000	13.94	4,563,000.00	2,700	2,700
R186	On	02/08/2012	Bond Future	8.80	Call		6,626.00000	6,267,000	13.99	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		1,450.00000	1,561,000	13.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Call		5,985.00000	5,643,000	13.89	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		1,699.00000	1,828,000	13.89	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Put		3,304.00000	3,518,000	13.47	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Call		3,455.00000	3,198,000	13.47	0.00	0	8,750
R186	On	02/08/2012	Bond Future	8.66	Call		5,736.00000	5,400,000	13.85	0.00	0	0
R186	On	02/08/2012	Bond Future	8.66	Put		1,809.00000	1,944,000	13.85	0.00	0	276
R186	On	02/08/2012	Bond Future	7.66	Put		6,886.00000	7,223,000	13.13	0.00	0	0
R186	On	02/08/2012	Bond Future	7.66	Call		1,286.00000	1,152,000	13.13	0.00	0	276
R186	On	02/08/2012	Bond Future	7.76	Put		6,158.00000	6,476,000	13.19	0.00	0	0
R186	On	02/08/2012	Bond Future	7.76	Call		1,560.00000	1,407,000	13.19	0.00	0	43
R186	On	02/08/2012	Bond Future	8.76	Call		6,367.00000	6,015,000	13.95	0.00	0	0
R186	On	02/08/2012	Bond Future	8.76	Put		1,546.00000	1,664,000	13.95	0.00	0	43
R186	On	02/08/2012	Bond Future	8.00	Put		4,614.00000	4,881,000	13.33	0.00	0	0
R186	On	02/08/2012	Bond Future	8.00	Call		2,375.00000	2,171,000	13.33	1,953,900.00	900	1,099
R186	On	02/08/2012	Bond Future	9.00	Call		7,969.00000	7,584,000	14.18	0.00	0	0
R186	On	02/08/2012	Bond Future	9.00	Put		1,041.00000	1,127,000	14.18	0.00	0	199
R186	On	02/08/2012	Bond Future	7.70	Put		0.00000	6,919,000	13.15	0.00	0	0
R186	On	02/08/2012	Bond Future	7.70	Call		0.00000	1,250,000	13.15	0.00	0	0
R186	On	02/08/2012	Bond Future	8.30	Call		0.00000	3,436,000	13.52	0.00	0	0
R186	On	02/08/2012	Bond Future	8.30	Put		0.00000	3,286,000	13.52	2,957,400.00	900	900
R186	On	01/11/2012	Bond Future	8.75	Call		7,345.00000	7,025,000	14.56	0.00	0	0
R186	On	01/11/2012	Bond Future	8.75	Put		3,257.00000	3,418,000	14.56	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Call		7,628.00000	7,302,000	14.60	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Put		3,101.00000	3,256,000	14.60	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Call		7,066.00000	6,752,000	14.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.70	Put		3,421.00000	3,587,000	14.52	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Call		6,487.00000	6,207,000	13.99	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Put		5,286.00000	5,496,000	13.99	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Call		6,734.00000	6,448,000	14.03	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Put		5,086.00000	5,290,000	14.03	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Call		6,251.00000	5,977,000	13.97	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Put		5,500.00000	5,715,000	13.97	0.00	0	0
<b>Total R186 Option</b>										<b>9,474,300.00</b>	<b>4,500</b>	<b>20,286</b>
<b>Total For R186</b>										<b>9,474,300.00</b>	<b>4,500</b>	<b>52,066</b>
R189	On	03/05/2012	Bond Future			215.66094	215.65034			0.00	0	0
R189	On	02/08/2012	Bond Future			218.69739	218.68824			0.00	0	44
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>44</b>
R189	On	03/05/2012	Bond Future	215.00	Call		650.00000	661,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.05	Call		600.00000	611,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0
R189	On	03/05/2012	Bond Future	214.95	Call		700.00000	711,000		0.00	0	0
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.00	Call		688.00000	697,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.05	Call		638.00000	647,000		0.00	0	0
R189	On	02/08/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0
R189	On	02/08/2012	Bond Future	217.95	Call		738.00000	747,000		0.00	0	0
R189	On	02/08/2012	Bond Future	217.95	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>44</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future			259.87947	259.83193			0.00	0	1,044
R197	On	02/08/2012	Bond Future			258.34938	258.30307			0.00	0	502
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,546</b>
R197	On	03/05/2012	Bond Future	251.00	Call		8,832.00000	8,879,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.05	Call		8,782.00000	8,829,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0
R197	On	03/05/2012	Bond Future	250.95	Call		8,882.00000	8,929,000		0.00	0	0
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.00	Call		1,303.00000	1,349,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.05	Call		1,253.00000	1,299,000		0.00	0	0
R197	On	02/08/2012	Bond Future	257.05	Put		0.00000	0,000		0.00	0	0
R197	On	02/08/2012	Bond Future	256.95	Call		1,353.00000	1,399,000		0.00	0	0
R197	On	02/08/2012	Bond Future	256.95	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>1,546</b>
R201	On	03/05/2012	Bond Future			5.83700	5.83300		2.09	0.00	0	1,845
R201	On	02/08/2012	Bond Future			5.85300	5.84700		2.09	42,868,823.34	399	436
R201	On	01/11/2012	Bond Future			5.81100	5.80500		2.23	0.00	0	0
R201	On	07/02/2013	Bond Future			5.73200	5.72400		2.09	0.00	0	0
<b>Total R201 Future</b>										<b>42,868,823.34</b>	<b>399</b>	<b>2,281</b>
R201	On	03/05/2012	Bond Future	7.75	Call		4,667.00000	4,657,000	2.33	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.33	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		4,785.00000	4,775,000	2.33	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.33	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	Call		4,548.00000	4,538,000	2.33	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.33	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call		3,676.00000	3,663,000	2.30	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	1,000	2.30	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		3,785.00000	3,771,000	2.30	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		1.00000	0,000	2.30	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		3,568.00000	3,554,000	2.30	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		1.00000	1,000	2.30	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Call		1,647.00000	1,636,000	2.36	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Put		238.00000	239,000	2.36	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Call		1,728.00000	1,716,000	2.37	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Put		218.00000	218,000	2.37	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Call		1,568.00000	1,557,000	2.35	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Put		259.00000	261,000	2.35	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Call		1,368.00000	1,357,000	2.16	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Put		428.00000	431,000	2.16	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Call		1,431.00000	1,420,000	2.17	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Put		402.00000	406,000	2.17	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Call		1,307.00000	1,296,000	2.15	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Put		456.00000	459,000	2.15	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>42,868,823.34</b>	<b>399</b>	<b>2,281</b>
R202	On	03/05/2012	Bond Future			191.75143	191.71240			0.00	0	37,085
R202	On	02/08/2012	Bond Future			191.69482	191.65687			0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>37,085</b>
R202	On	03/05/2012	Bond Future	190.00	Call		1,712.00000	1,751,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.05	Call		1,662.00000	1,701,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	189.95	Call		1,762.00000	1,801,000		0.00	0	0
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	191.00	Call		657.00000	695,000		0.00	0	0
R202	On	02/08/2012	Bond Future	191.00	Put		0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	191.05	Call		607.00000	645,000		0.00	0	0
R202	On	02/08/2012	Bond Future	191.05	Put		0.00000	0,000		0.00	0	0
R202	On	02/08/2012	Bond Future	190.95	Call		707.00000	745,000		0.00	0	0
R202	On	02/08/2012	Bond Future	190.95	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>37,085</b>
R203	On	03/05/2012	Bond Future			7.01500	6.99700		5.87	0.00	0	3,653
R203	On	02/08/2012	Bond Future			7.09200	7.07200		5.89	0.00	0	71
R203	On	01/11/2012	Bond Future			7.15000	7.12900		6.26	0.00	0	0
R203	On	07/02/2013	Bond Future			7.21400	7.19100		5.69	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,724</b>
R203	On	03/05/2012	Bond Future	8.75	Call		7,620.00000	7,539,000	6.37	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	6.37	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		7,828.00000	7,746,000	6.37	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.37	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		7,413.00000	7,331,000	6.37	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	6.37	0.00	0	0
R203	On	03/05/2012	Bond Future	7.00	Put		380.00000	400,000	5.79	0.00	0	0
R203	On	03/05/2012	Bond Future	7.00	Call		394.00000	332,000	5.79	0.00	0	4,200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	7.15	Put		136.00000	139,000	5.84	0.00	0	0
R203	On	03/05/2012	Bond Future	7.15	Call		830.00000	751,000	5.84	0.00	0	1,400
R203	On	03/05/2012	Bond Future	7.45	Call		2,044.00000	1,961,000	5.97	0.00	0	0
R203	On	03/05/2012	Bond Future	7.45	Put		7.00000	6,000	5.97	0.00	0	1,400
R203	On	03/05/2012	Bond Future	7.80	Call		3,578.00000	3,496,000	6.14	0.00	0	0
R203	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	6.14	0.00	0	4,200
R203	On	02/08/2012	Bond Future	8.50	Call		6,058.00000	5,973,000	6.34	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		61.00000	63,000	6.34	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		6,252.00000	6,166,000	6.34	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		53.00000	54,000	6.34	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		5,865.00000	5,780,000	6.34	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		71.00000	73,000	6.34	0.00	0	0
R203	On	02/08/2012	Bond Future	6.60	Put		0.00000	2,659,000	5.72	0.00	0	0
R203	On	02/08/2012	Bond Future	6.60	Call		0.00000	492,000	5.72	2,066,400.00	4,200	4,200
R203	On	02/08/2012	Bond Future	6.85	Put		0.00000	1,904,000	5.79	0.00	0	0
R203	On	02/08/2012	Bond Future	6.85	Call		0.00000	845,000	5.79	1,183,000.00	1,400	1,400
R203	On	02/08/2012	Bond Future	7.15	Call		0.00000	1,446,000	5.87	0.00	0	0
R203	On	02/08/2012	Bond Future	7.15	Put		0.00000	1,194,000	5.87	1,671,600.00	1,400	1,400
R203	On	02/08/2012	Bond Future	7.55	Call		0.00000	2,550,000	6.03	0.00	0	0
R203	On	02/08/2012	Bond Future	7.55	Put		0.00000	581,000	6.03	2,440,200.00	4,200	4,200
R203	On	01/11/2012	Bond Future	7.75	Call		3,477.00000	3,411,000	6.46	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Put		933.00000	955,000	6.46	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Call		3,623.00000	3,556,000	6.48	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Put		878.00000	898,000	6.48	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Call		3,334.00000	3,269,000	6.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.70	Put		992.00000	1,015,000	6.44	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Call		1,035.00000	1,004,000	5.54	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Put		3,805.00000	3,865,000	5.54	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Call		1,099.00000	1,067,000	5.55	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Put		3,666.00000	3,724,000	5.55	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Call		973.00000	943,000	5.53	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Put		3,947.00000	4,008,000	5.53	0.00	0	0
<b>Total R203 Option</b>										<b>7,361,200.00</b>	<b>11,200</b>	<b>22,400</b>
<b>Total For R203</b>										<b>7,361,200.00</b>	<b>11,200</b>	<b>26,124</b>
R204	On	03/05/2012	Bond Future			7.32100	7.30700		7.15	0.00	0	3,658
R204	On	02/08/2012	Bond Future			7.40200	7.38800		7.55	0.00	0	99
R204	On	01/11/2012	Bond Future			7.46500	7.45000		7.83	0.00	0	0
R204	On	07/02/2013	Bond Future			7.53100	7.51500		7.60	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,757</b>
R204	On	03/05/2012	Bond Future	8.75	Call		7,299.00000	7,225,000	7.74	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	7.74	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		7,540.00000	7,466,000	7.74	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	7.74	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		7,057.00000	6,983,000	7.74	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	7.74	0.00	0	0
R204	On	03/05/2012	Bond Future	7.00	Put		1,683.00000	1,743,000	6.95	0.00	0	0
R204	On	03/05/2012	Bond Future	7.00	Call		43.00000	29,000	6.95	0.00	0	550
R204	On	03/05/2012	Bond Future	7.75	Call		2,325.00000	2,248,000	7.30	0.00	0	0
R204	On	03/05/2012	Bond Future	7.75	Put		13.00000	10,000	7.30	0.00	0	550
R204	On	02/08/2012	Bond Future	8.50	Call		5,696.00000	5,628,000	8.12	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		207.00000	210,000	8.12	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.55	Call		5,911.00000	5,842,000	8.12	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		183.00000	186,000	8.12	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		5,481.00000	5,413,000	8.09	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		230.00000	234,000	8.09	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Call		3,992.00000	3,936,000	8.07	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Put		1,326.00000	1,344,000	8.07	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Call		4,157.00000	4,100,000	8.09	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Put		1,253.00000	1,270,000	8.09	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Call		3,829.00000	3,775,000	8.05	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Put		1,402.00000	1,422,000	8.05	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Call		4,079.00000	4,026,000	7.72	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Put		1,815.00000	1,837,000	7.72	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Call		4,230.00000	4,176,000	7.74	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Put		1,736.00000	1,757,000	7.74	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Call		3,931.00000	3,879,000	7.70	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Put		1,897.00000	1,921,000	7.70	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,100</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>4,857</b>
R206	On	03/05/2012	Bond Future			5.61600	5.60100		1.24	0.00	0	1,000
R206	On	02/08/2012	Bond Future			5.60300	5.58500		1.15	24,834,686.09	241	259
R206	On	01/11/2012	Bond Future			5.47000	5.44800		1.16	0.00	0	0
R206	On	07/02/2013	Bond Future			5.20800	5.17900		1.01	0.00	0	0
<b>Total R206 Future</b>										<b>24,834,686.09</b>	<b>241</b>	<b>1,259</b>
R206	On	03/05/2012	Bond Future	7.50	Call		3,021.00000	2,996,000	1.39	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.39	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		3,098.00000	3,074,000	1.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.39	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		2,943.00000	2,918,000	1.39	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.39	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call		2,277.00000	2,252,000	1.27	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		1.00000	1,000	1.27	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		2,344.00000	2,319,000	1.27	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.27	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		2,209.00000	2,184,000	1.27	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.27	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Call		768.00000	748,000	1.21	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Put		131.00000	137,000	1.21	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Call		813.00000	792,000	1.21	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Put		119.00000	123,000	1.21	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Call		724.00000	704,000	1.21	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Put		145.00000	150,000	1.21	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Call		862.00000	841,000	1.06	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Put		123.00000	128,000	1.06	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Call		898.00000	877,000	1.06	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Put		114.00000	120,000	1.06	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Call		826.00000	806,000	1.06	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Put		132.00000	138,000	1.06	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>24,834,686.09</b>	<b>241</b>	<b>1,259</b>
R207	On	03/05/2012	Bond Future			7.58600	7.55800		8.43	0.00	0	21,416
R207	On	02/08/2012	Bond Future			7.67000	7.64000		8.87	0.00	0	210

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future			7.73400	7.70300		9.24	0.00	0	0
R207	On	07/02/2013	Bond Future			7.80400	7.77200		8.99	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>21,626</b>
R207	On	03/05/2012	Bond Future	8.75	Call		6,499.00000	6,340,000	9.12	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	9.12	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		6,759.00000	6,600,000	9.12	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	9.12	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		6,237.00000	6,078,000	9.09	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	9.09	0.00	0	0
R207	On	03/05/2012	Bond Future	7.45	Put		889.00000	976,000	8.30	0.00	0	0
R207	On	03/05/2012	Bond Future	7.45	Call		272.00000	200,000	8.30	0.00	0	2,400
R207	On	03/05/2012	Bond Future	7.65	Put		306.00000	335,000	8.39	0.00	0	0
R207	On	03/05/2012	Bond Future	7.65	Call		828.00000	698,000	8.39	0.00	0	800
R207	On	03/05/2012	Bond Future	8.00	Call		2,492.00000	2,332,000	8.60	0.00	0	0
R207	On	03/05/2012	Bond Future	8.00	Put		17.00000	16,000	8.60	0.00	0	800
R207	On	03/05/2012	Bond Future	8.30	Call		4,111.00000	3,952,000	8.81	0.00	0	0
R207	On	03/05/2012	Bond Future	8.30	Put		1.00000	1,000	8.81	0.00	0	2,400
R207	On	02/08/2012	Bond Future	8.75	Call		6,141.00000	5,989,000	9.54	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		246.00000	259,000	9.54	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		6,369.00000	6,215,000	9.54	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		219.00000	230,000	9.54	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		5,912.00000	5,761,000	9.51	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		273.00000	287,000	9.51	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Call		4,383.00000	4,265,000	9.53	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Put		1,504.00000	1,552,000	9.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.30	Call		4,561.00000	4,440,000	9.56	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Put		1,424.00000	1,469,000	9.56	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Call		4,208.00000	4,092,000	9.50	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Put		1,588.00000	1,638,000	9.50	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Call		4,546.00000	4,436,000	9.27	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Put		2,105.00000	2,161,000	9.27	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Call		4,708.00000	4,596,000	9.30	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Put		2,016.00000	2,070,000	9.30	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Call		4,386.00000	4,278,000	9.24	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Put		2,197.00000	2,255,000	9.24	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>6,400</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>28,026</b>
R208	On	03/05/2012	Bond Future			7.68500	7.66200		9.86	0.00	0	10,014
R208	On	02/08/2012	Bond Future			7.76200	7.73800		9.98	0.00	0	336
R208	On	01/11/2012	Bond Future			7.82600	7.80000		10.79	0.00	0	0
R208	On	07/02/2013	Bond Future			7.89300	7.86600		10.15	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,350</b>
R208	On	03/05/2012	Bond Future	9.00	Call		7,772.00000	7,632,000	10.67	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000	10.67	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		8,047.00000	7,906,000	10.67	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	10.67	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		7,497.00000	7,356,000	10.67	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000	10.67	0.00	0	0
R208	On	03/05/2012	Bond Future	7.50	Put		1,213.00000	1,297,000	9.73	0.00	0	0
R208	On	03/05/2012	Bond Future	7.50	Call		213.00000	156,000	9.73	0.00	0	3,000
R208	On	03/05/2012	Bond Future	7.70	Put		474.00000	505,000	9.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	7.70	Call		707.00000	597,000	9.83	0.00	0	1,000
R208	On	03/05/2012	Bond Future	8.05	Call		2,378.00000	2,236,000	10.10	0.00	0	0
R208	On	03/05/2012	Bond Future	8.05	Put		36.00000	35,000	10.10	0.00	0	1,000
R208	On	03/05/2012	Bond Future	8.35	Call		4,104.00000	3,962,000	10.35	0.00	0	0
R208	On	03/05/2012	Bond Future	8.35	Put		2.00000	1,000	10.35	0.00	0	3,000
R208	On	02/08/2012	Bond Future	8.75	Call		6,166.00000	6,036,000	10.73	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		352.00000	366,000	10.73	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		6,405.00000	6,273,000	10.73	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		316.00000	327,000	10.73	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		5,926.00000	5,797,000	10.69	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		389.00000	403,000	10.69	0.00	0	0
R208	On	02/08/2012	Bond Future	7.20	Put		0.00000	4,147,000	9.73	0.00	0	0
R208	On	02/08/2012	Bond Future	7.20	Call		0.00000	717,000	9.73	2,473,650.00	3,450	3,450
R208	On	02/08/2012	Bond Future	7.50	Put		0.00000	2,875,000	9.87	0.00	0	0
R208	On	02/08/2012	Bond Future	7.50	Call		0.00000	1,295,000	9.87	1,489,250.00	1,150	1,150
R208	On	02/08/2012	Bond Future	7.80	Call		0.00000	2,112,000	10.02	0.00	0	0
R208	On	02/08/2012	Bond Future	7.80	Put		0.00000	1,886,000	10.02	2,168,900.00	1,150	1,150
R208	On	02/08/2012	Bond Future	8.25	Call		0.00000	3,774,000	10.35	0.00	0	0
R208	On	02/08/2012	Bond Future	8.25	Put		0.00000	918,000	10.35	3,167,100.00	3,450	3,450
R208	On	01/11/2012	Bond Future	8.25	Call		4,452.00000	4,346,000	11.13	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Put		1,872.00000	1,918,000	11.13	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Call		4,636.00000	4,529,000	11.16	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Put		1,775.00000	1,820,000	11.16	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Call		4,270.00000	4,167,000	11.10	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Put		1,973.00000	2,021,000	11.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.00	Call		3,832.00000	3,741,000	10.15	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Put		3,075.00000	3,137,000	10.15	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Call		3,989.00000	3,897,000	10.18	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Put		2,952.00000	3,013,000	10.18	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Call		3,682.00000	3,594,000	10.13	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Put		3,207.00000	3,272,000	10.13	0.00	0	0
<b>Total R208 Option</b>										<b>9,298,900.00</b>	<b>9,200</b>	<b>17,200</b>
<b>Total For R208</b>										<b>9,298,900.00</b>	<b>9,200</b>	<b>27,550</b>
R209	On	03/05/2012	Bond Future			8.76500	8.71600		18.22	0.00	0	3,060
R209	On	02/08/2012	Bond Future			8.83700	8.78700		18.66	0.00	0	0
R209	On	01/11/2012	Bond Future			8.90000	8.84900		20.56	0.00	0	0
R209	On	07/02/2013	Bond Future			8.96700	8.91400		19.65	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,060</b>
R209	On	03/05/2012	Bond Future	9.00	Call		2,395.00000	2,038,000	18.55	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		176.00000	210,000	18.55	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		2,724.00000	2,356,000	18.62	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		125.00000	148,000	18.62	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		2,079.00000	1,736,000	18.48	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		243.00000	291,000	18.48	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call		5,107.00000	4,823,000	19.27	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		1,590.00000	1,699,000	19.27	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		5,359.00000	5,069,000	19.33	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		1,478.00000	1,581,000	19.33	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		4,860.00000	4,582,000	19.21	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		1,710.00000	1,825,000	19.21	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Call		5,087.00000	4,852,000	20.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.00	Put		3,924.00000	4,085,000	20.85	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Call		5,295.00000	5,054,000	20.91	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Put		3,753.00000	3,908,000	20.91	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Call		4,882.00000	4,652,000	20.79	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Put		4,101.00000	4,267,000	20.79	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Call		5,707.00000	5,475,000	19.92	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Put		5,049.00000	5,224,000	19.92	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Call		5,907.00000	5,670,000	19.97	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Put		4,871.00000	5,041,000	19.97	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Call		5,510.00000	5,283,000	19.87	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Put		5,234.00000	5,413,000	19.87	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>3,060</b>
R210	On	03/05/2012	Bond Future			142.58394	142.55516			0.00	0	925
R210	On	02/08/2012	Bond Future			144.59145	144.56342			0.00	0	80
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,005</b>
R210	On	03/05/2012	Bond Future	139.00	Call		3,555.00000	3,584,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.05	Call		3,505.00000	3,534,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0
R210	On	03/05/2012	Bond Future	138.95	Call		3,605.00000	3,634,000		0.00	0	0
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.00	Call		1,563.00000	1,591,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.00	Put		0.00000	0,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.05	Call		1,513.00000	1,541,000		0.00	0	0
R210	On	02/08/2012	Bond Future	143.05	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future	142.95	Call		1,613.00000	1,641,000		0.00	0	0
R210	On	02/08/2012	Bond Future	142.95	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>1,005</b>
R211	On	03/05/2012	Bond Future			119.60787	119.59399			0.00	0	480
R211	On	02/08/2012	Bond Future			119.89499	119.88183			0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>480</b>
R211	On	03/05/2012	Bond Future	118.20	Call		1,394.00000	1,408,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.25	Call		1,344.00000	1,358,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.15	Call		1,444.00000	1,458,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.00	Call		0.00000	0,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.00	Put		118.00000	105,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.05	Call		0.00000	0,000		0.00	0	0
R211	On	02/08/2012	Bond Future	120.05	Put		168.00000	155,000		0.00	0	0
R211	On	02/08/2012	Bond Future	119.95	Call		0.00000	0,000		0.00	0	0
R211	On	02/08/2012	Bond Future	119.95	Put		68.00000	55,000		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>480</b>
R212	On	03/05/2012	Bond Future			118.55669	118.73761			0.00	0	2,902
R212	On	02/08/2012	Bond Future			118.69269	118.87708			0.00	0	30
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,932</b>
R212	On	03/05/2012	Bond Future	115.30	Call		3,438.00000	3,257,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.35	Call		3,388.00000	3,207,000		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.25	Call		3,488.00000	3,307,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.00	Call		877.00000	693,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.05	Call		827.00000	643,000		0.00	0	0
R212	On	02/08/2012	Bond Future	118.05	Put		0.00000	0,000		0.00	0	0
R212	On	02/08/2012	Bond Future	117.95	Call		927.00000	743,000		0.00	0	0
R212	On	02/08/2012	Bond Future	117.95	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>2,932</b>
R213	On	03/05/2012	Bond Future			8.60500	8.54600		16.23	0.00	0	4,435
R213	On	02/08/2012	Bond Future			8.67800	8.61800		16.58	25,431,741.40	290	303
R213	On	01/11/2012	Bond Future			8.74400	8.68200		18.23	0.00	0	0
R213	On	07/02/2013	Bond Future			8.81500	8.75100		17.36	0.00	0	0
<b>Total R213 Future</b>										<b>25,431,741.40</b>	<b>290</b>	<b>4,738</b>
R213	On	03/05/2012	Bond Future	9.25	Call		5,549.00000	5,064,000	17.14	0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		5.00000	6,000	17.14	0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		5,920.00000	5,434,000	17.20	0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		3.00000	3,000	17.20	0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		5,177.00000	4,692,000	17.08	0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		9.00000	10,000	17.08	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Call		6,140.00000	5,765,000	17.13	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		1,209.00000	1,321,000	17.13	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		6,421.00000	6,038,000	17.19	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		1,118.00000	1,222,000	17.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.20	Call		5,864.00000	5,496,000	17.08	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		1,307.00000	1,427,000	17.08	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Call		5,877.00000	5,565,000	18.48	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Put		3,374.00000	3,559,000	18.48	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Call		6,107.00000	5,789,000	18.53	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Put		3,221.00000	3,399,000	18.53	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Call		5,651.00000	5,345,000	18.43	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Put		3,534.00000	3,725,000	18.43	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Call		6,426.00000	6,123,000	17.61	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Put		4,485.00000	4,687,000	17.61	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Call		6,644.00000	6,336,000	17.66	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Put		4,321.00000	4,519,000	17.66	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Call		6,211.00000	5,914,000	17.56	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Put		4,654.00000	4,863,000	17.56	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>25,431,741.40</b>	<b>290</b>	<b>4,738</b>
R214	On	03/05/2012	Bond Future			8.81500	8.75600			0.00	0	1,530
R214	On	02/08/2012	Bond Future			8.88400	8.82400			0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,530</b>
R214	On	03/05/2012	Bond Future	8.80	Call		367.00000	0,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.80	Put		0.00000	124,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.81	Call		449.00000	0,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.81	Put		0.00000	41,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.79	Call		283.00000	0,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.79	Put		0.00000	207,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.80	Call		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
R214	On	02/08/2012	Bond Future	8.80	Put		198.00000	691,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.81	Put		116.00000	608,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.79	Put		281.00000	774,000		0.00	0	0
<b>Total R214 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>1,530</b>
<b>Total for Bond</b>										<b>123,009,650.83</b>	<b>35,830</b>	<b>226,410</b>
GOVI	On	03/05/2012	GOVI			390.24600	391.07400			0.00	0	89
GOVI	On	02/08/2012	GOVI			395.74300	396.58700			0.00	0	142
GOVI	On	01/11/2012	GOVI			401.77600	402.63600			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>231</b>
GOVI	On	03/05/2012	GOVI	382.00	Call		90,740.00000	82,460,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.01	Call		90,640.00000	82,360,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	381.99	Call		90,840.00000	82,560,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.00	Call		65,870.00000	57,430,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.01	Call		65,770.00000	57,330,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	389.99	Call		65,970.00000	57,530,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	402.00	Call		6,360.00000	0,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	402.00	Put		0.00000	2,240,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2012	GOVI	402.01	Call		6,260.00000	0,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	402.01	Put		0.00000	2,340,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	401.99	Call		6,460.00000	0,000		0.00	0	0
GOVI	On	01/11/2012	GOVI	401.99	Put		0.00000	2,140,000		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>231</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>231</b>
AL7T	On	03/05/2012	Index Future			429.20100	430.04900			0.00	0	13
AL7T	On	02/08/2012	Index Future			435.24600	436.11100			0.00	0	0
AL7T	On	01/11/2012	Index Future			441.88200	442.76300			0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>13</b>
ALBI	On	03/05/2012	Index Future			389.25300	390.14200			0.00	0	819
ALBI	On	02/08/2012	Index Future			394.73600	395.64100			0.00	0	198
ALBI	On	01/11/2012	Index Future			400.75400	401.67600			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,017</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,017</b>
IGOV	On	03/05/2012	Index Future			174.02500	174.09300			0.00	0	431
IGOV	On	02/08/2012	Index Future			176.47600	176.54700			0.00	0	131
IGOV	On	01/11/2012	Index Future			179.16600	179.24000			0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>562</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>562</b>
ILBI	On	03/05/2012	Index Future			471.64200	470.21300			0.00	0	0
ILBI	On	02/08/2012	Index Future			478.34400	476.89400			0.00	0	169
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>169</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>169</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,761</b>
JIBAR	On	16/05/2012	Jibar Future			5.61000	5.61000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 20/06/2012 Jibar Future			5.62000	5.62000			0.00	0	2,890
JIBAR On 18/07/2012 Jibar Future			5.64000	5.64000			0.00	0	0
JIBAR On 15/08/2012 Jibar Future			5.66000	5.66000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			5.70000	5.69000			0.00	0	44,760
JIBAR On 17/10/2012 Jibar Future			5.72000	5.71000			0.00	0	0
JIBAR On 19/12/2012 Jibar Future			5.79000	5.78000			0.00	0	840
JIBAR On 20/03/2013 Jibar Future			5.94000	5.94000			0.00	0	790
JIBAR On 19/06/2013 Jibar Future			6.12000	6.12000			0.00	0	500
JIBAR On 18/09/2013 Jibar Future			6.30000	6.30000			0.00	0	1,700
JIBAR On 18/12/2013 Jibar Future			6.50000	6.51000			0.00	0	1,500
JIBAR On 19/03/2014 Jibar Future			6.70000	6.72000			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>52,980</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>52,980</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>52,980</b>
J201 On 22/12/2014 Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0
<b>Total J201 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For J201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Derivatives :</b>							<b>123,009,650.83</b>	<b>35,830</b>	<b>334,552</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			0.00	0	0
<b>Total AA03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA04 On 22/03/2017 Spot Bond			100.00000	100.00000			0.00	0	69,803
<b>Total AA04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>69,803</b>
<b>Total For AA04</b>							<b>0.00</b>	<b>0</b>	<b>69,803</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05 On 22/03/2019 Spot Bond			5.00000	5.00000			10,000,000,000.00	2,000,000	27,000,000
<b>Total AA05 SPOT</b>							<b>10,000,000,000.00</b>	<b>2,000,000</b>	<b>27,000,000</b>
<b>Total For AA05</b>							<b>10,000,000,000.00</b>	<b>2,000,000</b>	<b>27,000,000</b>
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			2,700,000,000.00	27,000	14,310,000
<b>Total AB06 SPOT</b>							<b>2,700,000,000.00</b>	<b>27,000</b>	<b>14,310,000</b>
<b>Total For AB06</b>							<b>2,700,000,000.00</b>	<b>27,000</b>	<b>14,310,000</b>
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,500,000
<b>Total AB07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,500,000</b>
<b>Total For AB07</b>							<b>0.00</b>	<b>0</b>	<b>6,500,000</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>
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>
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	20,000
<b>Total ABCPI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total For ABCPI1</b>							<b>0.00</b>	<b>0</b>	<b>20,000</b>
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,460,000
<b>Total ABCPI2 SPOT</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>1,460,000</b>
<b>Total For ABCPI2</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>1,460,000</b>
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	3,500,000
<b>Total ABCPI3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,500,000</b>
<b>Total For ABCPI3</b>							<b>0.00</b>	<b>0</b>	<b>3,500,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<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			0.00	0	3,000,000
<b>Total ABL10A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For ABL10A</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</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			401,800,000,000.00	4,018,000	2,018,000
<b>Total ABL11A SPOT</b>							<b>401,800,000,000.00</b>	<b>4,018,000</b>	<b>2,018,000</b>
<b>Total For ABL11A</b>							<b>401,800,000,000.00</b>	<b>4,018,000</b>	<b>2,018,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12 On 08/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL12B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL12B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL13 On 11/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL13</b>							<b>0.00</b>	<b>0</b>	<b>0</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>
<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			700,000,000.00	7,000	7,000
<b>Total ABL8A SPOT</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>7,000</b>
<b>Total For ABL8A</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>7,000</b>
ABL8B 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>
ABLCC On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLC05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLC05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLCC On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLC06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLC06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLI01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI02 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	310,000
<b>Total ABLI02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>310,000</b>
<b>Total For ABLI02</b>							<b>0.00</b>	<b>0</b>	<b>310,000</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI0: On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLI03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI0: On 11/10/2016 Spot Bond			8.00000	8.00000			0.00	0	4,000,000
<b>Total ABLI04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
<b>Total For ABLI04</b>							<b>0.00</b>	<b>0</b>	<b>4,000,000</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>
<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>
ABLS4 On 29/03/2019 Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000
<b>Total ABLS4 SPOT</b>							<b>2,000,000,000,000.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For ABLS4</b>							<b>2,000,000,000,000.00</b>	<b>20,000,000</b>	<b>20,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<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			0.00	0	0
<b>Total ABN33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>							<b>0.00</b>	<b>0</b>	<b>0</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN3€ 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>
<b>Total For ABN37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN3€ On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN38 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN3€ On 21/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN39 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN4€ On 29/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN41 On 01/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN41 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN41</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN42 On 16/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN4€ On 23/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN4€ On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN46</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
ABN47 On 05/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN49 On 12/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	6,800,000
<b>Total ABS10 SPOT</b>							<b>1,300,000,000.00</b>	<b>13,000</b>	<b>6,800,000</b>
<b>Total For ABS10</b>							<b>1,300,000,000.00</b>	<b>13,000</b>	<b>6,800,000</b>
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	7,340,000
<b>Total ABS5 SPOT</b>							<b>1,600,000,000.00</b>	<b>16,000</b>	<b>7,340,000</b>
<b>Total For ABS5</b>							<b>1,600,000,000.00</b>	<b>16,000</b>	<b>7,340,000</b>
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	4,500,000
<b>Total ABS6 SPOT</b>							<b>1,600,000,000.00</b>	<b>16,000</b>	<b>4,500,000</b>
<b>Total For ABS6</b>							<b>1,600,000,000.00</b>	<b>16,000</b>	<b>4,500,000</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			0.00	0	0
<b>Total ABS11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	240,000
<b>Total ABS12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>240,000</b>
<b>Total For ABS12</b>							<b>0.00</b>	<b>0</b>	<b>240,000</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 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 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 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 29/01/2013 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 29/01/2013 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>

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

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<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		400,000,000,000.00	4,000,000	2,000,000	
<b>Total ACL094 SPOT</b>						<b>400,000,000,000.00</b>	<b>4,000,000</b>	<b>2,000,000</b>	
<b>Total For ACL094</b>						<b>400,000,000,000.00</b>	<b>4,000,000</b>	<b>2,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<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	930,000
<b>Total ACL104 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>930,000</b>
<b>Total For ACL104</b>							<b>0.00</b>	<b>0</b>	<b>930,000</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>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
<b>Total ACL130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</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
ACL13 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL144 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL146 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL146</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL147 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL147</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL148 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL148</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
ACL14 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL149 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL149</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL150 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL150</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL151 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL152 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL152</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL153 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL153</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL154 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL154</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL156 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	15,000,000
<b>Total ACL157 SPOT</b>							<b>1,500,000,000,000.00</b>	<b>15,000,000</b>	<b>15,000,000</b>
<b>Total For ACL157</b>							<b>1,500,000,000,000.00</b>	<b>15,000,000</b>	<b>15,000,000</b>
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,000,000
<b>Total ACL158 SPOT</b>							<b>1,200,000,000,000.00</b>	<b>12,000,000</b>	<b>6,000,000</b>
<b>Total For ACL158</b>							<b>1,200,000,000,000.00</b>	<b>12,000,000</b>	<b>6,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL159 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL159</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL160 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL160</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16 On 20/03/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL161 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL162 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL162</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL163 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL163</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL164 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL164</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL165 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL166 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL166</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16 On 20/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL167 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL168 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</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
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>
AER01 On 18/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AER01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AHF1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1E On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AHF1B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1C On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AHF1C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			0.00	0	7,800,000
<b>Total AIR01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>7,800,000</b>
<b>Total For AIR01</b>							<b>0.00</b>	<b>0</b>	<b>7,800,000</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>
AIR02I 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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			300,000,000.00	3,000	14,000,000
<b>Total AIR03 SPOT</b>							<b>300,000,000.00</b>	<b>3,000</b>	<b>14,000,000</b>
<b>Total For AIR03</b>							<b>300,000,000.00</b>	<b>3,000</b>	<b>14,000,000</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>
<b>Total For AIR03U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U 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>
AIRL01 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	180,000
<b>Total AIRL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>180,000</b>
<b>Total For AIRL01</b>							<b>0.00</b>	<b>0</b>	<b>180,000</b>
AIRL02 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	150,000
<b>Total AIRL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>150,000</b>
<b>Total For AIRL02</b>							<b>0.00</b>	<b>0</b>	<b>150,000</b>
BAW10 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>
BAW11 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>
BAW12 On 17/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13 On 17/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000
<b>Total BAW2 SPOT</b>							<b>800,000,000.00</b>	<b>8,000</b>	<b>8,000</b>
<b>Total For BAW2</b>							<b>800,000,000.00</b>	<b>8,000</b>	<b>8,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
<b>Total BAW4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW4</b>							<b>0.00</b>	<b>0</b>	<b>0</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>
<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	0
<b>Total BAW8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>							<b>0.00</b>	<b>0</b>	<b>0</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>
BAYA01 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>
BAYA02 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>
BAYA03 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>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA <sup>1</sup> 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>
BAYA <sup>1</sup> 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>
BAYA <sup>1</sup> On 30/09/2016 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total BAYA16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA <sup>1</sup> On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA <sup>1</sup> On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA <sup>1</sup> On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA <sup>2</sup> On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA <sup>2</sup> On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA <sup>2</sup> On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB <sup>C</sup> 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYB03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB On 31/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYB04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC 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>
BAYD 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>
BAYD 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>
BAYD 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>
BAYD 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>
BAYD 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>
BAYD 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<b>Total For BCP2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP5€ On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP56U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP56U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP57 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP57U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP57U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP5€ On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP58U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP58U</b>							<b>0.00</b>	<b>0</b>	<b>0</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	0
<b>Total BD310A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD310B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310B</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
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>
<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>
BD311 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BEER01 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	220,000
<b>Total BEER01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>220,000</b>
<b>Total For BEER01</b>							<b>0.00</b>	<b>0</b>	<b>220,000</b>
BG22A1 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>
BG22A2 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22 <sup>A</sup> 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>
BG22 <sup>E</sup> 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>
BG22 <sup>C</sup> 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>
<b>Total For BG22C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22 <sup>E</sup> 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>
BG22 <sup>Y</sup> 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>
BG32 <sup>A</sup> On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32 <sup>A</sup> On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32 <sup>A</sup> On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32 <sup>A</sup> On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32 <sup>E</sup> On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</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
BG32C On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32E On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32DU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32Y On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32YU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG42A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG42A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG42A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total BG42A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42E On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG42B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG42C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42E On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG42DU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</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
BG42Y On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG42YU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	3,500,000
<b>Total BID01 SPOT</b>							<b>2,200,000,000.00</b>	<b>22,000</b>	<b>3,500,000</b>
<b>Total For BID01</b>							<b>2,200,000,000.00</b>	<b>22,000</b>	<b>3,500,000</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 26/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 04/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC2 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC2 On 17/10/2012 Spot Bond			1,000.00000	1,000.00000			0.00	0	0
<b>Total BIDC21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC2 On 27/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC22</b>							<b>0.00</b>	<b>0</b>	<b>0</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<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>
BMWF On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMWF02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMWF02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMWF On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMWF03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMWF03</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
BSR07 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BSR07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BUS01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</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			800,000,000.00	8,000	7,000,000
<b>Total CBL06 SPOT</b>							<b>800,000,000.00</b>	<b>8,000</b>	<b>7,000,000</b>
<b>Total For CBL06</b>							<b>800,000,000.00</b>	<b>8,000</b>	<b>7,000,000</b>
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000
<b>Total CBL08 SPOT</b>							<b>800,000,000.00</b>	<b>8,000</b>	<b>8,000</b>
<b>Total For CBL08</b>							<b>800,000,000.00</b>	<b>8,000</b>	<b>8,000</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>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11 On 06/05/2016 Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	11,900,000
<b>Total CBL11 SPOT</b>							<b>1,900,000,000.00</b>	<b>19,000</b>	<b>11,900,000</b>
<b>Total For CBL11</b>							<b>1,900,000,000.00</b>	<b>19,000</b>	<b>11,900,000</b>
CBL12 On 06/09/2018 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total CBL12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond			100.00000	100.00000			2,300,000,000,000.00	23,000,000	23,000,000
<b>Total CBL13 SPOT</b>							<b>2,300,000,000,000.00</b>	<b>23,000,000</b>	<b>23,000,000</b>
<b>Total For CBL13</b>							<b>2,300,000,000,000.00</b>	<b>23,000,000</b>	<b>23,000,000</b>
CBL14 On 01/02/2019 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total CBL14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CCT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
<b>Total CCT02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For CCT02</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	25,000,000
<b>Total CCT03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
<b>Total For CCT03</b>							<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
CGR10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CGR11 On 28/03/2016 Spot Bond			12.05000	12.05000			0.00	0	0
<b>Total CGR11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR11</b>							<b>0.00</b>	<b>0</b>	<b>0</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
CGR9 On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR9</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>
<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>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<b>Total For CLN130</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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
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>
<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 20/09/2013 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 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>
<b>Total For CLN154</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
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 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>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 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 25/11/2012 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>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<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>
<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			0.00	0	0
<b>Total CLN189 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN189</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN190 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN190</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
CLN19 On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0
<b>Total CLN191 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN192 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0
<b>Total CLN193 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0
<b>Total CLN194 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN195 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN195</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN196 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN196</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN197 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN197</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN198 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0
<b>Total CLN199 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN200 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</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
CLN20 On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN210 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN214 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0
<b>Total CLN215 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN216 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN216</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN217 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN217</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</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
CLN22 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN220 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0
<b>Total CLN221 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0
<b>Total CLN222 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN223 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN223</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN224 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN224</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN225 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN226 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN227 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN228 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN228</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN229 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN229</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
CLN23 On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN230 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN231 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN232 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN232</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN233 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN233</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN234 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN234</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN235 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN235</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN236 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN236</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN237 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN238 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN238</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN239 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</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
CLN24 On 24/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN240 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN240</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN241 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0
<b>Total CLN242 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0
<b>Total CLN243 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN244 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN244</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN245 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN245</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN246 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN246</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN247 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN248 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN248</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN249 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN249</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
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN250 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN250</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN251 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN251</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN252 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN252</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN253 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN253</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN254 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN254</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN255 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN255</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN256 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN257 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN258 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN259 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</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
CLN26 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN260 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN261 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 26/03/2019 Spot Bond			9.65000	9.65000			0.00	0	0
<b>Total CLN262 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN263 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN263</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN264 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN264</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 02/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN265 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN265</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN266 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN266</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN267 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN267</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 30/04/2017 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000,000	200,000,000
<b>Total CLN268 SPOT</b>							<b>20,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For CLN268</b>							<b>20,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<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	400,000
<b>Total CLN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>400,000</b>
<b>Total For CLN51</b>							<b>0.00</b>	<b>0</b>	<b>400,000</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>

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF01</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 CLNF02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ03 On 26/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	2,210,000
<b>Total COJ04 SPOT</b>							<b>2,100,000,000.00</b>	<b>21,000</b>	<b>2,210,000</b>
<b>Total For COJ04</b>							<b>2,100,000,000.00</b>	<b>21,000</b>	<b>2,210,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	325,000,000
<b>Total COJ05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>325,000,000</b>
<b>Total For COJ05</b>							<b>0.00</b>	<b>0</b>	<b>325,000,000</b>
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	3,100,000
<b>Total COJ06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,100,000</b>
<b>Total For COJ06</b>							<b>0.00</b>	<b>0</b>	<b>3,100,000</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>
CPL00 On 29/11/2014 Spot Bond			7.17500	7.17500			0.00	0	0
<b>Total CPL002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CPL00 On 28/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CPL003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CPL00 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CPL004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CPL00 On 01/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CPL005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG25</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 28/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG26 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG29</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
DENG On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 02/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG35</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			1,000,000,000.00	10,000,000	19,000,000
<b>Total DV21 SPOT</b>							<b>1,000,000,000.00</b>	<b>10,000,000</b>	<b>19,000,000</b>
<b>Total For DV21</b>							<b>1,000,000,000.00</b>	<b>10,000,000</b>	<b>19,000,000</b>
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			47,100,000,000.00	471,000	77,605,000
<b>Total DV22 SPOT</b>							<b>47,100,000,000.00</b>	<b>471,000</b>	<b>77,605,000</b>
<b>Total For DV22</b>							<b>47,100,000,000.00</b>	<b>471,000</b>	<b>77,605,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			35,800,000,000.00	358,000	128,190,000
<b>Total DV23 SPOT</b>							<b>35,800,000,000.00</b>	<b>358,000</b>	<b>128,190,000</b>
<b>Total For DV23</b>							<b>35,800,000,000.00</b>	<b>358,000</b>	<b>128,190,000</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			0.00	0	15,400,000
<b>Total E170 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>15,400,000</b>
<b>Total For E170</b>							<b>0.00</b>	<b>0</b>	<b>15,400,000</b>
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EDC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>							<b>0.00</b>	<b>0</b>	<b>0</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>
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			0.00	0	80,000,000
<b>Total EL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For EL15</b>							<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
EL28 On 02/05/2028 Spot Bond			2.55000	2.55000			920,550,000,000.00	361,000,000	155,000,000
<b>Total EL28 SPOT</b>							<b>920,550,000,000.00</b>	<b>361,000,000</b>	<b>155,000,000</b>
<b>Total For EL28</b>							<b>920,550,000,000.00</b>	<b>361,000,000</b>	<b>155,000,000</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	0
<b>Total EMM02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EMM0 On 04/05/2024 Spot Bond			8.00000	8.00000			9,256,000,000,000.00	1,157,000,000	800,000,000
<b>Total EMM03 SPOT</b>							<b>9,256,000,000,000.00</b>	<b>1,157,000,000</b>	<b>800,000,000</b>
<b>Total For EMM03</b>							<b>9,256,000,000,000.00</b>	<b>1,157,000,000</b>	<b>800,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF00 On 19/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EPF001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ156 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ156U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ156U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ168 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ168U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ168U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ170 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ170U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ170U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ171 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ171U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ171U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ172 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ172U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ172U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ174 On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ174U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ174U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ175 On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ175U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ175U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ177 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ177U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ177U</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>
<b>Total For EQS01</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
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>
EQS05 On 25/04/2017 Spot Bond			100.00000	100.00000			0.00	0	900,000,000
<b>Total EQS05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For EQS05</b>							<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
ERS3A 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>
ERS3A 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>
ERS3B 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>
ERS3B On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B2</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>
ERS3C On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA10 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>
<b>Total For ERSA10</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
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>
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000			19,600,000,000.00	196,000	46,801,000
<b>Total ES15 SPOT</b>							<b>19,600,000,000.00</b>	<b>196,000</b>	<b>46,801,000</b>
<b>Total For ES15</b>							<b>19,600,000,000.00</b>	<b>196,000</b>	<b>46,801,000</b>
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			48,534,750,000.00	5,247,000	467,555,000
<b>Total ES18 SPOT</b>							<b>48,534,750,000.00</b>	<b>5,247,000</b>	<b>467,555,000</b>
<b>Total For ES18</b>							<b>48,534,750,000.00</b>	<b>5,247,000</b>	<b>467,555,000</b>
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			11,373,340,000,000.00	1,137,334,000	44,675,000
<b>Total ES23 SPOT</b>							<b>11,373,340,000,000.00</b>	<b>1,137,334,000</b>	<b>44,675,000</b>
<b>Total For ES23</b>							<b>11,373,340,000,000.00</b>	<b>1,137,334,000</b>	<b>44,675,000</b>
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			11,437,450,000.00	1,457,000	16,779,000
<b>Total ES26 SPOT</b>							<b>11,437,450,000.00</b>	<b>1,457,000</b>	<b>16,779,000</b>
<b>Total For ES26</b>							<b>11,437,450,000.00</b>	<b>1,457,000</b>	<b>16,779,000</b>
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			20,025,000,000.00	2,670,000	271,644,000
<b>Total ES33 SPOT</b>							<b>20,025,000,000.00</b>	<b>2,670,000</b>	<b>271,644,000</b>
<b>Total For ES33</b>							<b>20,025,000,000.00</b>	<b>2,670,000</b>	<b>271,644,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR2A3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A3C</b>							<b>0.00</b>	<b>0</b>	<b>0</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			1,001,200,000,000.00	10,012,000	9,800,000
<b>Total FRB03 SPOT</b>							<b>1,001,200,000,000.00</b>	<b>10,012,000</b>	<b>9,800,000</b>
<b>Total For FRB03</b>							<b>1,001,200,000,000.00</b>	<b>10,012,000</b>	<b>9,800,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10 On 25/01/2017 Spot Bond			100.00000	100.00000			0.00	0	1,320,000
<b>Total FRB10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,320,000</b>
<b>Total For FRB10</b>							<b>0.00</b>	<b>0</b>	<b>1,320,000</b>
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	20,000
<b>Total FRBC21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total For FRBC21</b>							<b>0.00</b>	<b>0</b>	<b>20,000</b>
FRBC22 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>
FRBI01 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>
FRBI04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
<b>Total FRBI22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For FRBI22</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	370,000
<b>Total FRBI23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>370,000</b>
<b>Total For FRBI23</b>							<b>0.00</b>	<b>0</b>	<b>370,000</b>
FRBI28 On 31/03/2028 Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	18,000,000
<b>Total FRBI28 SPOT</b>							<b>1,800,000,000,000.00</b>	<b>18,000,000</b>	<b>18,000,000</b>
<b>Total For FRBI28</b>							<b>1,800,000,000,000.00</b>	<b>18,000,000</b>	<b>18,000,000</b>
FRBI33 On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	170,000
<b>Total FRBI33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>170,000</b>
<b>Total For FRBI33</b>							<b>0.00</b>	<b>0</b>	<b>170,000</b>
FRBN04 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>
<b>Total For FRBN04</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
FRBN0 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>
FRBN0 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>
FRBZ0 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>
FRBZ0 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>
FRBZ0 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>
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>
FRC10 On 13/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC102 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC102</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
FRC1C On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC103 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC103</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC1C On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC104 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC104</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC105 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC105</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC106 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC106</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC1C On 03/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC107 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC108 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC108</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC1C On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC109 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</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>
FRC11 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC110 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC110</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>
<b>Total For FRC17</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
FRC2 <sup>€</sup> 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>
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>
FRC4 <sup>€</sup> 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>
FRC4 <sup>€</sup> On 25/11/2012 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>
FRC4 <sup>€</sup> 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>
<b>Total For FRC47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC5 <sup>€</sup> 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 <sup>€</sup> 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
FRC66 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>
FRC67 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC67 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC68 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC68</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC69 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC70 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC70 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC70</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC72 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC73 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC73 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC73</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC74 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</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
FRC75 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC75 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC75</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC76 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC77 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC77 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC77</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC78 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC78 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC78</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC79 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC79 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC79</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC80 On 15/06/2016 Spot Bond			4.73000	4.73000			0.00	0	0
<b>Total FRC80 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC80</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC81 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC81 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC81</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC82 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC82</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC84 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</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
FRC85 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC85 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC85</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC86 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC87 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC88 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC88 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC88</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC89 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC89 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC89</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC90 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC90 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC90</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC91 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC91 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC91</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC92 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC92 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC92</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC93 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC93 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC93</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC94 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94</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
FRC95 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC95 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC95</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC96 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC97 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC97 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC97</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC98 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC98 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC98</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC99 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC99 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC99</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	10,000
<b>Total FRE2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total For FRE2A2</b>							<b>0.00</b>	<b>0</b>	<b>10,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<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>
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>
<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	0
<b>Total FRI15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI15</b>							<b>0.00</b>	<b>0</b>	<b>0</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>
FRJ15 On 04/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,072,556
<b>Total FRJ16 SPOT</b>							<b>1,000,000,000,000.00</b>	<b>10,000,000</b>	<b>5,072,556</b>
<b>Total For FRJ16</b>							<b>1,000,000,000,000.00</b>	<b>10,000,000</b>	<b>5,072,556</b>
FRJ17 On 04/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ17</b>							<b>0.00</b>	<b>0</b>	<b>0</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<b>Total For FRS46</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>
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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<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>
FRS58 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS60 On 24/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS60 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS60</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS61 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS62 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS63 On 22/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS63 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS63</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.00000	2.00000			0.00	0	0
<b>Total FRS64 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS65 On 30/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS65 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS65</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
FRS66 On 22/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS66 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS66</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			400,000,000.00	4,000	1,500,000
<b>Total FRX14 SPOT</b>							<b>400,000,000.00</b>	<b>4,000</b>	<b>1,500,000</b>
<b>Total For FRX14</b>							<b>400,000,000.00</b>	<b>4,000</b>	<b>1,500,000</b>
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	232,000
<b>Total FRX15 SPOT</b>							<b>3,200,000,000.00</b>	<b>32,000</b>	<b>232,000</b>
<b>Total For FRX15</b>							<b>3,200,000,000.00</b>	<b>32,000</b>	<b>232,000</b>
FRX16 On 15/09/2016 Spot Bond			9.00000	9.00000			0.00	0	0
<b>Total FRX16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			8.00000	8.00000			0.00	0	30,000,000
<b>Total FRX17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For FRX17</b>							<b>0.00</b>	<b>0</b>	<b>30,000,000</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>
FRX19 On 15/11/2019 Spot Bond			9.00000	9.00000			180,000,000.00	20,000	4,400,000
<b>Total FRX19 SPOT</b>							<b>180,000,000.00</b>	<b>20,000</b>	<b>4,400,000</b>
<b>Total For FRX19</b>							<b>180,000,000.00</b>	<b>20,000</b>	<b>4,400,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1 On 05/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FTG1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FTG1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GFC03 On 10/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GFC03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			9.48500	9.48500			0.00	0	0
<b>Total GFC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GFC2 On 27/02/2013 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>
GPT11 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT12 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT14 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT15 On 28/05/2012 Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000	1,000,000	
<b>Total GPT15 SPOT</b>						<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>	
<b>Total For GPT15</b>						<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>	
GR1A2 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA294 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA294 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA294</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA295 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA295 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA295</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRB86 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRB86 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB86</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRB87 On 26/07/2012 Spot Bond			100.00000	100.00000			10,722,000,000,000.00	107,220,000	107,220,000
<b>Total GRB87 SPOT</b>							<b>10,722,000,000,000.00</b>	<b>107,220,000</b>	<b>107,220,000</b>
<b>Total For GRB87</b>							<b>10,722,000,000,000.00</b>	<b>107,220,000</b>	<b>107,220,000</b>
GRD169 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD169 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD169</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD170 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD170 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD170</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD171 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD171 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD171</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD172 On 18/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD172 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD172</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 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>
GRDC1 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1 <sub>1</sub> 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 <sub>1</sub> 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 <sub>1</sub> 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 <sub>1</sub> 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>
<b>Total For GRN1D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRT0 <sub>1</sub> 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>
GRT0 <sub>2</sub> 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>
GRT0 <sub>3</sub> 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>
GRT0 <sub>4</sub> On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRT0 <sub>5</sub> On 25/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ1 <sub>1</sub> On 23/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GSIZ16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</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
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>
<b>Total For HMS1B9</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 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>
HMS11 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>
HMS11 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C 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>
HMS1D 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>
HMS1D 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>
HMS1D 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>
HMS1D 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>
HMS1E On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	200,000
<b>Total HMS1E2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
<b>Total For HMS1E2</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
HMS1E 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>
<b>Total For HMS1E3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E 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>
HMS1F 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>
HMS1G 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			1,839,100,000,000.00	18,391,000	44,658,000
<b>Total HWAY20 SPOT</b>							<b>1,839,100,000,000.00</b>	<b>18,391,000</b>	<b>44,658,000</b>
<b>Total For HWAY20</b>							<b>1,839,100,000,000.00</b>	<b>18,391,000</b>	<b>44,658,000</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			9,400,000,000.00	94,000	20,807,000
<b>Total HWAY34 SPOT</b>							<b>9,400,000,000.00</b>	<b>94,000</b>	<b>20,807,000</b>
<b>Total For HWAY34</b>							<b>9,400,000,000.00</b>	<b>94,000</b>	<b>20,807,000</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>
IBC01 On 16/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBC01</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			0.00	0	0
<b>Total IBL03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL03</b>							<b>0.00</b>	<b>0</b>	<b>0</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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	12,000,000
<b>Total IBL11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>12,000,000</b>
<b>Total For IBL11</b>							<b>0.00</b>	<b>0</b>	<b>12,000,000</b>
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL12</b>							<b>0.00</b>	<b>0</b>	<b>0</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>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
<b>Total IBL25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL25</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL26 On 18/08/2014 Spot Bond			1.75000	1.75000			0.00	0	0
<b>Total IBL26 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL28 On 18/08/2016 Spot Bond			8.27000	8.27000			0.00	0	0
<b>Total IBL28 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL28</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL32 On 03/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL33 On 03/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</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
IBL37 On 02/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond			100.00000	100.00000			0.00	0	350,000
<b>Total IBL38 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>350,000</b>
<b>Total For IBL38</b>							<b>0.00</b>	<b>0</b>	<b>350,000</b>
IBL39 On 02/04/2018 Spot Bond			8.76500	8.76500			0.00	0	0
<b>Total IBL39 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	3,000,000
<b>Total IC02 SPOT</b>							<b>1,200,000,000.00</b>	<b>12,000</b>	<b>3,000,000</b>
<b>Total For IC02</b>							<b>1,200,000,000.00</b>	<b>12,000</b>	<b>3,000,000</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>
IDCP0 On 31/01/2017 Spot Bond			5.00000	5.00000			0.00	0	0
<b>Total IDCP03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</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>
IHL01 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IHL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IHL02 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IHL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL02</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
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>
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>
IND20: On 31/01/2013 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>
IND20: On 28/02/2013 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>
IND21: On 02/05/2012 Spot Bond			100.00000	100.00000		1,800,000,000,000.00	18,000,000	10,000,000	
<b>Total IND218 SPOT</b>						<b>1,800,000,000,000.00</b>	<b>18,000,000</b>	<b>10,000,000</b>	
<b>Total For IND218</b>						<b>1,800,000,000,000.00</b>	<b>18,000,000</b>	<b>10,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<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>
IND22 On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND224 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND224</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22 On 19/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND225 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND225</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22 On 26/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND226 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND226</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22 On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND227 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND227</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22 On 10/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND228 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND228</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22 On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND229 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND229</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 24/07/2012 Spot Bond			100.00000	100.00000			0.00	0	100,000,000
<b>Total IND230 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For IND230</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND23 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND231 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND231</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 07/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND232 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND232</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND233 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND233</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND234 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND234</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND235 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND235</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 04/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND236 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND236</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND237 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND237</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 18/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND238 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND238</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 25/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND239 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND239</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND24 On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND240 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND240</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
IND24 On 09/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND241 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND241</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND24 On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND242 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND242</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND24 On 23/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND243 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND243</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND24 On 30/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND244 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND244</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND24 On 06/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND245 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND245</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND24 On 13/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND246 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND246</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND24 On 20/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND247 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND247</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND24 On 27/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND248 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND248</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND24 On 04/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND249 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND249</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND25 On 11/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND250 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND250</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
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 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 22/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 10/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING135</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
ING13 On 22/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING14 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING14 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING14 On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING14 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING14 On 13/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING144 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING144</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING14 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING14 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING146 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING146</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING15 On 03/04/2017 Spot Bond			6.50000	6.50000			0.00	0	0
<b>Total ING153 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING153</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
ING15 On 03/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING154 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING154</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING15 On 19/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING155</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>
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>
<b>Total For ING60U</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
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>
IP256L On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IP256U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP256U</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>
IPF01 On 13/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPF01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPF02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPF03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPF06 On 13/04/2017 Spot Bond			8.80000	8.80000			0.00	0	0
<b>Total IPF06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPL4 On 29/03/2014 Spot Bond			100.00000	100.00000		4,901,200,000,000.00		49,012,000	24,512,000
<b>Total IPL4 SPOT</b>						<b>4,901,200,000,000.00</b>		<b>49,012,000</b>	<b>24,512,000</b>
<b>Total For IPL4</b>						<b>4,901,200,000,000.00</b>		<b>49,012,000</b>	<b>24,512,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			201,800,000,000.00	2,018,000	2,000,000
<b>Total IPL6 SPOT</b>							<b>201,800,000,000.00</b>	<b>2,018,000</b>	<b>2,000,000</b>
<b>Total For IPL6</b>							<b>201,800,000,000.00</b>	<b>2,018,000</b>	<b>2,000,000</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>
IV016 On 06/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV016 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV016</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV017 On 31/01/2022 Spot Bond			2.75000	2.75000			0.00	0	0
<b>Total IV017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			2.60000	2.60000			0.00	0	0
<b>Total IV019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond			100.00000	100.00000			0.00	0	350,000
<b>Total IV022 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>350,000</b>
<b>Total For IV022</b>							<b>0.00</b>	<b>0</b>	<b>350,000</b>
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV04</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
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV07</b>										<b>0.00</b>	<b>0</b>	<b>0</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>
IVA134	On	25/08/2012	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>
IVA217	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>
IVA218	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>
IVA219	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>
IVA220	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>
IVA221	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>
IVA222	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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA22: 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>
IVA22: On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA224 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA224</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA22: On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA225 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA225</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA22: On 28/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA226 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA226</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA22: On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA227 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA227</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA22: On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA228 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA228</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA22: On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA229 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA229</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA23: On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA230 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA230</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA23: On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA231 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA231</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA23: On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA232 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA232</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
IVA233 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA233 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA233</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA234 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA234 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA234</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA235 On 30/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA235 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA235</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA236 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA236 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA236</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA237 On 13/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA237 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA237</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA238 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA238 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA238</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA239 On 27/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA239 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA239</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA240 On 04/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA240 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA240</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA241 On 11/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA241 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA241</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA242 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA242 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA242</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
IVA243 On 25/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA243 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA243</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA244 On 01/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA244 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA244</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA245 On 08/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA245 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA245</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA246 On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA246 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA246</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA247 On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA247 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA247</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA248 On 29/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA248 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA248</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA249 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA249 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA249</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA250 On 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA250 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA250</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVC001 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>
IVC002 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>
<b>Total For IVC002</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
IVC00 On 29/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVC004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC004</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>
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>
<b>Total For LBK01</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
LBK02 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LBK02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK02</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			60,000,000,000.00	600,000	7,700,000
<b>Total LGL1 SPOT</b>							<b>60,000,000,000.00</b>	<b>600,000</b>	<b>7,700,000</b>
<b>Total For LGL1</b>							<b>60,000,000,000.00</b>	<b>600,000</b>	<b>7,700,000</b>
MAQ07 On 27/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ007 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ007</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ010 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ010 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ010</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ011 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ011 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ011</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ013 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ014 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF018 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF019 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
MBF02 On 05/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF026 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF026</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF027 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF027</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 16/04/2015 Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	135,350,000
<b>Total MBF028 SPOT</b>							<b>400,000,000,000.00</b>	<b>4,000,000</b>	<b>135,350,000</b>
<b>Total For MBF028</b>							<b>400,000,000,000.00</b>	<b>4,000,000</b>	<b>135,350,000</b>
MBP01 On 30/01/2013 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>
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>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
MBP22 On 09/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP22U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP22U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP23 On 13/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP23U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP23U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP24 On 22/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP24U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP24U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP25 On 22/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP25U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP25U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA01 On 16/04/2019 Spot Bond			8.00000	8.00000			40,000,000.00	5,000	5,000
<b>Total MBSA01 SPOT</b>							<b>40,000,000.00</b>	<b>5,000</b>	<b>5,000</b>
<b>Total For MBSA01</b>							<b>40,000,000.00</b>	<b>5,000</b>	<b>5,000</b>
MCB2M On 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MCB2M SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB2M</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
MCB3I On 13/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MCB3M SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB3M</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSJ On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MEFSA1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSJ On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MEFSA2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSJ On 05/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MEFSA3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSJ On 05/01/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MEFSA4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSJ On 05/07/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MEFSA6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSI On 05/10/2016 Spot Bond			8.59000	8.59000			0.00	0	0
<b>Total MEFSB3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSI On 05/01/2019 Spot Bond			9.34000	9.34000			0.00	0	0
<b>Total MEFSB4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSI On 05/01/2022 Spot Bond			10.01000	10.01000			0.00	0	0
<b>Total MEFSB5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</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	96,000,000
<b>Total MET01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>96,000,000</b>
<b>Total For MET01</b>							<b>0.00</b>	<b>0</b>	<b>96,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1/ 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>
MFS1/ On 20/12/2018 Spot Bond			100.00000	100.00000			2,100,000,000,000.00	21,000,000	21,000,000
<b>Total MFS1A2 SPOT</b>							<b>2,100,000,000,000.00</b>	<b>21,000,000</b>	<b>21,000,000</b>
<b>Total For MFS1A2</b>							<b>2,100,000,000,000.00</b>	<b>21,000,000</b>	<b>21,000,000</b>
MFS1E 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>
<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			1,200,000,000.00	12,000	15,900,000
<b>Total MGL01 SPOT</b>							<b>1,200,000,000.00</b>	<b>12,000</b>	<b>15,900,000</b>
<b>Total For MGL01</b>							<b>1,200,000,000.00</b>	<b>12,000</b>	<b>15,900,000</b>
MTN0 On 13/07/2014 Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	2,100,000
<b>Total MTN02 SPOT</b>							<b>2,600,000,000.00</b>	<b>26,000</b>	<b>2,100,000</b>
<b>Total For MTN02</b>							<b>2,600,000,000.00</b>	<b>26,000</b>	<b>2,100,000</b>
MTN0 On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	9,850,000
<b>Total MTN03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>9,850,000</b>
<b>Total For MTN03</b>							<b>0.00</b>	<b>0</b>	<b>9,850,000</b>
MTN0 On 13/07/2017 Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	3,700,000
<b>Total MTN04 SPOT</b>							<b>1,700,000,000.00</b>	<b>17,000</b>	<b>3,700,000</b>
<b>Total For MTN04</b>							<b>1,700,000,000.00</b>	<b>17,000</b>	<b>3,700,000</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 04/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTNC06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTNC07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC07</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
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 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>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<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>
NBK11 On 27/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK11B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12 On 20/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK12B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12B</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
NBK13 On 21/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK13B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			0.00	0	330,000
<b>Total NBK1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>330,000</b>
<b>Total For NBK1B</b>							<b>0.00</b>	<b>0</b>	<b>330,000</b>
NBK2A On 15/09/2015 Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	8,800,000
<b>Total NBK2A SPOT</b>							<b>1,500,000,000.00</b>	<b>15,000</b>	<b>8,800,000</b>
<b>Total For NBK2A</b>							<b>1,500,000,000.00</b>	<b>15,000</b>	<b>8,800,000</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			700,000,000.00	7,000	6,000,000
<b>Total NBK3A SPOT</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>6,000,000</b>
<b>Total For NBK3A</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>6,000,000</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>
<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	9,400,000
<b>Total NBK6A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>9,400,000</b>
<b>Total For NBK6A</b>							<b>0.00</b>	<b>0</b>	<b>9,400,000</b>
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	240,000
<b>Total NBK6B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>240,000</b>
<b>Total For NBK6B</b>							<b>0.00</b>	<b>0</b>	<b>240,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8/ 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	0
<b>Total NBK8B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK8B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9/ On 23/03/2016 Spot Bond			100.00000	100.00000			2,202,700,000,000.00	22,027,000	20,200,000
<b>Total NBK9A SPOT</b>							<b>2,202,700,000,000.00</b>	<b>22,027,000</b>	<b>20,200,000</b>
<b>Total For NBK9A</b>							<b>2,202,700,000,000.00</b>	<b>22,027,000</b>	<b>20,200,000</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			0.00	0	120,570,000
<b>Total NBK11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>120,570,000</b>
<b>Total For NBK11</b>							<b>0.00</b>	<b>0</b>	<b>120,570,000</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			0.00	0	0
<b>Total NCLN19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN19</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<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	180,000
<b>Total NCLN52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>180,000</b>
<b>Total For NCLN52</b>							<b>0.00</b>	<b>0</b>	<b>180,000</b>
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	220,000
<b>Total NCLN53 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>220,000</b>
<b>Total For NCLN53</b>							<b>0.00</b>	<b>0</b>	<b>220,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<b>Total For NCLN62</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# 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>
NCLN# 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>
NCLN# 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>
NCLN# 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>
NCLN# 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>
NCLN# On 30/01/2013 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
NCLN7 On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN70 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN70</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN72 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN72</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>
<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>
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	4,500,000
<b>Total NED8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,500,000</b>
<b>Total For NED8</b>							<b>0.00</b>	<b>0</b>	<b>4,500,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	200,000
<b>Total NET31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
<b>Total For NET31</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
NET42 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NET43 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB1 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>
<b>Total For NILB10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NMP2 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>
NQ1A 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>
NQ1A 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A 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>
NQ1A 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>
NQ1A On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1A14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B 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>
NQ1B 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>
NQ1B 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>
<b>Total For NQ1B12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1B13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B13</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1C13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C13</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>
NQF1B 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 22/05/2013 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>
<b>Total For NQF1C9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D 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>
NQF1F 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	30,000,000
<b>Total NRA013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For NRA013</b>							<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	122,800,000
<b>Total NRA014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>122,800,000</b>
<b>Total For NRA014</b>							<b>0.00</b>	<b>0</b>	<b>122,800,000</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	6,900,000
<b>Total NRA018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,900,000</b>
<b>Total For NRA018</b>							<b>0.00</b>	<b>0</b>	<b>6,900,000</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			1,800,000,000.00	18,000	18,000
<b>Total NRA022 SPOT</b>							<b>1,800,000,000.00</b>	<b>18,000</b>	<b>18,000</b>
<b>Total For NRA022</b>							<b>1,800,000,000.00</b>	<b>18,000</b>	<b>18,000</b>
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	86,000,000
<b>Total NRA023 SPOT</b>							<b>1,200,000,000,000.00</b>	<b>12,000,000</b>	<b>86,000,000</b>
<b>Total For NRA023</b>							<b>1,200,000,000,000.00</b>	<b>12,000,000</b>	<b>86,000,000</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			0.00	0	4,400,000
<b>Total NRA028 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,400,000</b>
<b>Total For NRA028</b>							<b>0.00</b>	<b>0</b>	<b>4,400,000</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>
NTC12 On 25/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC12</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
NTC13 On 31/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC13</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>
OCT1E 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>
<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>
OML01 On 27/10/2015 Spot Bond			100.00000	100.00000			6,003,500,000.00	60,035,000	115,400,000
<b>Total OML01 SPOT</b>							<b>6,003,500,000.00</b>	<b>60,035,000</b>	<b>115,400,000</b>
<b>Total For OML01</b>							<b>6,003,500,000.00</b>	<b>60,035,000</b>	<b>115,400,000</b>
OTCA03 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>
OTCA05 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCAI 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>
OTCAI 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>
OTCAI 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>
OTCAI 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>
<b>Total For OTCA10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCAI On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA1U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCB1 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>
PCF02 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PCF02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PCF02U</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>
PMM0 On 28/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PMM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM01</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
PNP04 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PNP04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PNP04</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>
<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			0.00	0	0
<b>Total PR2A3B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A3B</b>							<b>0.00</b>	<b>0</b>	<b>0</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>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<b>Total For PRP1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP2A 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>
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>
R157 On 15/09/2015 Spot Bond			6.48500	6.48000		66,355,259,290,000.00	10,232,114,000	13,865,475,921	
<b>Total R157 SPOT</b>						<b>66,355,259,290,000.00</b>	<b>10,232,114,000</b>	<b>13,865,475,921</b>	
<b>Total For R157</b>						<b>66,355,259,290,000.00</b>	<b>10,232,114,000</b>	<b>13,865,475,921</b>	
R158P On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R158P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R158P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R159P On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R159P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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			8.20000	8.15000		56,051,961,000,000.00	6,835,605,000	9,851,663,194	
<b>Total R186 SPOT</b>						<b>56,051,961,000,000.00</b>	<b>6,835,605,000</b>	<b>9,851,663,194</b>	
<b>Total For R186</b>						<b>56,051,961,000,000.00</b>	<b>6,835,605,000</b>	<b>9,851,663,194</b>	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			215.46761	215.39267			324,856,069,000,000.00	2,900,000,000	1,502,000,000
<b>Total R189 SPOT</b>							<b>624,856,069,000,000.00</b>	<b>2,900,000,000</b>	<b>1,502,000,000</b>
<b>Total For R189</b>							<b>624,856,069,000,000.00</b>	<b>2,900,000,000</b>	<b>1,502,000,000</b>
R197 On 07/12/2023 Spot Bond			1.86000	1.86000			0.00	0	696,094,168
<b>Total R197 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>696,094,168</b>
<b>Total For R197</b>							<b>0.00</b>	<b>0</b>	<b>696,094,168</b>
R201 On 21/12/2014 Spot Bond			5.83500	5.83000			15,702,358,440,000.00	2,691,064,000	3,864,102,000
<b>Total R201 SPOT</b>							<b>15,702,358,440,000.00</b>	<b>2,691,064,000</b>	<b>3,864,102,000</b>
<b>Total For R201</b>							<b>15,702,358,440,000.00</b>	<b>2,691,064,000</b>	<b>3,864,102,000</b>
R202 On 07/12/2033 Spot Bond			2.24000	2.24000			730,240,000,000.00	326,000,000	1,614,762,750
<b>Total R202 SPOT</b>							<b>730,240,000,000.00</b>	<b>326,000,000</b>	<b>1,614,762,750</b>
<b>Total For R202</b>							<b>730,240,000,000.00</b>	<b>326,000,000</b>	<b>1,614,762,750</b>
R203 On 15/09/2017 Spot Bond			7.01000	6.99000			34,235,564,180,000.00	4,883,818,000	8,392,668,644
<b>Total R203 SPOT</b>							<b>34,235,564,180,000.00</b>	<b>4,883,818,000</b>	<b>8,392,668,644</b>
<b>Total For R203</b>							<b>34,235,564,180,000.00</b>	<b>4,883,818,000</b>	<b>8,392,668,644</b>
R204 On 21/12/2018 Spot Bond			7.31500	7.30000			38,157,936,740,000.00	5,216,396,000	5,850,721,401
<b>Total R204 SPOT</b>							<b>38,157,936,740,000.00</b>	<b>5,216,396,000</b>	<b>5,850,721,401</b>
<b>Total For R204</b>							<b>38,157,936,740,000.00</b>	<b>5,216,396,000</b>	<b>5,850,721,401</b>
R206 On 15/01/2014 Spot Bond			5.61500	5.60000			12,042,372,585,000.00	2,144,679,000	4,517,863,000
<b>Total R206 SPOT</b>							<b>12,042,372,585,000.00</b>	<b>2,144,679,000</b>	<b>4,517,863,000</b>
<b>Total For R206</b>							<b>12,042,372,585,000.00</b>	<b>2,144,679,000</b>	<b>4,517,863,000</b>
R207 On 15/01/2020 Spot Bond			7.58000	7.55000			35,162,860,484,000.00	4,638,899,800	6,892,585,900
<b>Total R207 SPOT</b>							<b>35,162,860,484,000.00</b>	<b>4,638,899,800</b>	<b>6,892,585,900</b>
<b>Total For R207</b>							<b>35,162,860,484,000.00</b>	<b>4,638,899,800</b>	<b>6,892,585,900</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			7.68000	7.65500			43,538,236,677,120.00	5,669,041,234	9,203,172,000
<b>Total R208 SPOT</b>										<b>43,538,236,677,120.00</b>	<b>5,669,041,234</b>	<b>9,203,172,000</b>
<b>Total For R208</b>										<b>43,538,236,677,120.00</b>	<b>5,669,041,234</b>	<b>9,203,172,000</b>
R209	On	31/03/2036	Spot Bond			8.76000	8.71000			32,478,654,840,000.00	3,707,609,000	11,405,188,000
<b>Total R209 SPOT</b>										<b>32,478,654,840,000.00</b>	<b>3,707,609,000</b>	<b>11,405,188,000</b>
<b>Total For R209</b>										<b>32,478,654,840,000.00</b>	<b>3,707,609,000</b>	<b>11,405,188,000</b>
R210	On	31/03/2028	Spot Bond			2.21000	2.21000			0.00	0	1,029,258,750
<b>Total R210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,029,258,750</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>1,029,258,750</b>
R211	On	31/01/2017	Spot Bond			0.62000	0.62000			1,153,200,000,000.00	1,860,000,000	2,707,087,000
<b>Total R211 SPOT</b>										<b>1,153,200,000,000.00</b>	<b>1,860,000,000</b>	<b>2,707,087,000</b>
<b>Total For R211</b>										<b>1,153,200,000,000.00</b>	<b>1,860,000,000</b>	<b>2,707,087,000</b>
R212	On	31/01/2022	Spot Bond			1.85000	1.83000			85,100,000,000.00	46,000,000	1,426,379,000
<b>Total R212 SPOT</b>										<b>85,100,000,000.00</b>	<b>46,000,000</b>	<b>1,426,379,000</b>
<b>Total For R212</b>										<b>85,100,000,000.00</b>	<b>46,000,000</b>	<b>1,426,379,000</b>
R213	On	28/02/2031	Spot Bond			8.60000	8.54000			8,168,168,200,000.00	949,787,000	3,082,554,000
<b>Total R213 SPOT</b>										<b>8,168,168,200,000.00</b>	<b>949,787,000</b>	<b>3,082,554,000</b>
<b>Total For R213</b>										<b>8,168,168,200,000.00</b>	<b>949,787,000</b>	<b>3,082,554,000</b>
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			23,263,604,000,000.00	3,579,016,000	4,078,438,000
<b>Total R214 SPOT</b>										<b>23,263,604,000,000.00</b>	<b>3,579,016,000</b>	<b>4,078,438,000</b>
<b>Total For R214</b>										<b>23,263,604,000,000.00</b>	<b>3,579,016,000</b>	<b>4,078,438,000</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>



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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<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>
RCSB1 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>
RCSB2 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB 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>
RCSC On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC On 08/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB On 30/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RDFB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RDFC03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES0 On 17/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES0 On 18/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES0 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RESB 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI0 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>
RP004 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP006 On 30/04/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP006 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP006</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP007 On 30/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP007 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP007</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP008 On 30/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP008 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP008</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>
RPG01U On 25/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPG01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG01U</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
RPG02 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPG02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP01 On 31/08/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP02 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP02U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP03 On 10/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP03U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP03U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP04 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP04U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP04U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP05 On 21/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP05U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP05U</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>
SBC3 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBC3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBC3</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
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>
<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	26,800,000
<b>Total SBK12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>26,800,000</b>
<b>Total For SBK12</b>							<b>0.00</b>	<b>0</b>	<b>26,800,000</b>
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	260,000
<b>Total SBK13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>260,000</b>
<b>Total For SBK13</b>							<b>0.00</b>	<b>0</b>	<b>260,000</b>
SBK14 On 01/12/2017 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total SBK14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK15 On 23/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	14,000,000
<b>Total SBK16 SPOT</b>							<b>1,400,000,000,000.00</b>	<b>14,000,000</b>	<b>14,000,000</b>
<b>Total For SBK16</b>							<b>1,400,000,000,000.00</b>	<b>14,000,000</b>	<b>14,000,000</b>
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	17,500,000
<b>Total SBK7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>17,500,000</b>
<b>Total For SBK7</b>							<b>0.00</b>	<b>0</b>	<b>17,500,000</b>
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			601,100,000,000.00	6,011,000	5,400,000
<b>Total SBK8 SPOT</b>							<b>601,100,000,000.00</b>	<b>6,011,000</b>	<b>5,400,000</b>
<b>Total For SBK8</b>							<b>601,100,000,000.00</b>	<b>6,011,000</b>	<b>5,400,000</b>
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			0.00	0	6,900,000
<b>Total SBK9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,900,000</b>
<b>Total For SBK9</b>							<b>0.00</b>	<b>0</b>	<b>6,900,000</b>
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			0.00	0	200,000
<b>Total SBK11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
<b>Total For SBK11</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN1€ 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>
SBN2€ 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>
<b>Total For SBN27</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN2€ 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>
SBN3€ 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>
SBN3€ 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
SBN49 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>
SBN50 On 23/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN52 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBR003 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	0
<b>Total SBS14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS14</b>							<b>0.00</b>	<b>0</b>	<b>0</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16 On 22/09/2018 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>
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>
<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			0.00	0	0
<b>Total SBS4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS4</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			800,000,000.00	8,000	3,620,000
<b>Total SBS9 SPOT</b>							<b>800,000,000.00</b>	<b>8,000</b>	<b>3,620,000</b>
<b>Total For SBS9</b>							<b>800,000,000.00</b>	<b>8,000</b>	<b>3,620,000</b>
SBSI10 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	770,000
<b>Total SBSI10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>770,000</b>
<b>Total For SBSI10</b>							<b>0.00</b>	<b>0</b>	<b>770,000</b>
SBSI11 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	440,000
<b>Total SBSI11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>440,000</b>
<b>Total For SBSI11</b>							<b>0.00</b>	<b>0</b>	<b>440,000</b>
SBSI12 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	220,000
<b>Total SBSI12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>220,000</b>
<b>Total For SBSI12</b>							<b>0.00</b>	<b>0</b>	<b>220,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM2: On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM220 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM220</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM2: On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM223 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM223</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM2: On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM224 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM224</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM2: On 19/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM225 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM225</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SHF01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SHF01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</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>
<b>Total For SHI02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCl On 03/04/2017 Spot Bond			6.50000	6.50000			0.00	0	2,000,000
<b>Total SHPCBU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
<b>Total For SHPCBU</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
SHS01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SHS01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SLI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			0.00	0	8,600,000
<b>Total SLI2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>8,600,000</b>
<b>Total For SLI2</b>							<b>0.00</b>	<b>0</b>	<b>8,600,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	10,000
<b>Total SMF1 SPOT</b>							<b>1,000,000,000.00</b>	<b>10,000</b>	<b>10,000</b>
<b>Total For SMF1</b>							<b>1,000,000,000.00</b>	<b>10,000</b>	<b>10,000</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			0.00	0	10,000,000
<b>Total SNT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SNT01</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SPDA On 21/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SPDA1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA On 21/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SPDA2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA On 21/08/2015 Spot Bond			100.00000	100.00000			0.00	0	821,000,000
<b>Total SPDA3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>821,000,000</b>
<b>Total For SPDA3</b>							<b>0.00</b>	<b>0</b>	<b>821,000,000</b>
SPDA On 21/08/2017 Spot Bond			100.00000	100.00000			0.00	0	679,000,000
<b>Total SPDA4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>679,000,000</b>
<b>Total For SPDA4</b>							<b>0.00</b>	<b>0</b>	<b>679,000,000</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>
SSA02 On 20/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SSA02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SSN0 On 01/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SSN001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</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
SSN0C On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SSN002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SSN0C On 25/04/2017 Spot Bond			100.00000	100.00000			0.00	0	200,000,000
<b>Total SSN003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SSN003</b>							<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SSN0C On 31/03/2021 Spot Bond			100.00000	100.00000			5,870,000,000,000.00	58,700,000	58,700,000
<b>Total SSN004 SPOT</b>							<b>5,870,000,000,000.00</b>	<b>58,700,000</b>	<b>58,700,000</b>
<b>Total For SSN004</b>							<b>5,870,000,000,000.00</b>	<b>58,700,000</b>	<b>58,700,000</b>
SYN83 On 25/08/2012 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>
SYN86 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN860 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN860</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN88 On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN882 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN882</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN89 On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN891 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN891</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN89 On 11/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN893 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN893</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN89 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN894 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN894</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN89 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN895 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN895</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
SYN8€ On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN896 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN896</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN898 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN898</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN899 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN899</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN9€ On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN900 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN900</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN9€ On 23/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN901 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN901</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN9€ On 25/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN902 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN902</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN9€ On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN906 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN906</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN9€ On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN907 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN907</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN9€ On 03/07/2012 Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000
<b>Total SYN908 SPOT</b>							<b>2,000,000,000,000.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For SYN908</b>							<b>2,000,000,000,000.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
SYN9€ On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN909 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN909</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
SYN91 On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN910 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN910</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN91 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN911 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN911</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN91 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN912 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN912</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN91 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN913 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN913</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN91 On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN914 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN914</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SZ18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SZ25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>							<b>0.00</b>	<b>0</b>	<b>0</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>
<b>Total For TFS68U</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
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>
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	0
<b>Total TFS84 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS90 On 05/03/2013 Spot Bond			6.27000	6.27000			0.00	0	0
<b>Total TFS90 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS90</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS92 On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS92 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS92</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS93 On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS93 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS93</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS94 On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS94 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS94</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS95 On 25/07/2012 Spot Bond			100.00000	100.00000			82,400,000,000.00	824,000,000	412,000,000
<b>Total TFS95 SPOT</b>							<b>82,400,000,000.00</b>	<b>824,000,000</b>	<b>412,000,000</b>
<b>Total For TFS95</b>							<b>82,400,000,000.00</b>	<b>824,000,000</b>	<b>412,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TH7A2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH7A2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1 On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TH9A10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</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	20,000
<b>Total THE7A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total For THE7A3</b>							<b>0.00</b>	<b>0</b>	<b>20,000</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>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
THE8E 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>
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</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 THE9A8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</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 THE9A9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</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
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>
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</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 THE9B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</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>
THE9C On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</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 THE9C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C3</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>
<b>Total For THE9D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9D2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</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 THE9D3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D3</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	3,000,000
<b>Total TL15 SPOT</b>							<b>1,100,000,000.00</b>	<b>11,000</b>	<b>3,000,000</b>
<b>Total For TL15</b>							<b>1,100,000,000.00</b>	<b>11,000</b>	<b>3,000,000</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			802,300,000,000.00	8,023,000	1,023,023,000
<b>Total TN17 SPOT</b>							<b>802,300,000,000.00</b>	<b>8,023,000</b>	<b>1,023,023,000</b>
<b>Total For TN17</b>							<b>802,300,000,000.00</b>	<b>8,023,000</b>	<b>1,023,023,000</b>
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			13,200,000,000.00	132,000	230,777,000
<b>Total TN20 SPOT</b>							<b>13,200,000,000.00</b>	<b>132,000</b>	<b>230,777,000</b>
<b>Total For TN20</b>							<b>13,200,000,000.00</b>	<b>132,000</b>	<b>230,777,000</b>
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			0.00	0	248,200,000
<b>Total TN23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>248,200,000</b>
<b>Total For TN23</b>							<b>0.00</b>	<b>0</b>	<b>248,200,000</b>
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			0.00	0	176,000,000
<b>Total TN25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>176,000,000</b>
<b>Total For TN25</b>							<b>0.00</b>	<b>0</b>	<b>176,000,000</b>
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			1,004,800,000,000.00	10,048,000	23,864,000
<b>Total TN27 SPOT</b>							<b>1,004,800,000,000.00</b>	<b>10,048,000</b>	<b>23,864,000</b>
<b>Total For TN27</b>							<b>1,004,800,000,000.00</b>	<b>10,048,000</b>	<b>23,864,000</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>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP12 On 02/09/2012 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 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>
TSP12 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 04/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 07/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP129</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	0
<b>Total UG21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>							<b>0.00</b>	<b>0</b>	<b>0</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,500,000,000,000.00		15,000,000	15,000,000
<b>Total UTR043 SPOT</b>						<b>1,500,000,000,000.00</b>		<b>15,000,000</b>	<b>15,000,000</b>
<b>Total For UTR043</b>						<b>1,500,000,000,000.00</b>		<b>15,000,000</b>	<b>15,000,000</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>
VIP1A 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>
VIP1A 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>
VIP1A 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>
VIP1A 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>
VIP1B 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>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
VOD0 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VOD002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VOD002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VOD0 On 28/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VOD003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VOD003</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			88,400,000,000.00	884,000	58,446,000
<b>Total WS04 SPOT</b>							<b>88,400,000,000.00</b>	<b>884,000</b>	<b>58,446,000</b>
<b>Total For WS04</b>							<b>88,400,000,000.00</b>	<b>884,000</b>	<b>58,446,000</b>
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			28,400,000,000,000.00	284,000,000	47,821,000
<b>Total WS05 SPOT</b>							<b>28,400,000,000,000.00</b>	<b>284,000,000</b>	<b>47,821,000</b>
<b>Total For WS05</b>							<b>28,400,000,000,000.00</b>	<b>284,000,000</b>	<b>47,821,000</b>
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	14,000,000
<b>Total WSP1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>14,000,000</b>
<b>Total For WSP1</b>							<b>0.00</b>	<b>0</b>	<b>14,000,000</b>
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	34,000,000
<b>Total WSP2 SPOT</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>34,000,000</b>
<b>Total For WSP2</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>34,000,000</b>
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total WSP3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total WSP4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</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
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			0.00	0	27,000,000
<b>Total WSP5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>27,000,000</b>
<b>Total For WSP5</b>							<b>0.00</b>	<b>0</b>	<b>27,000,000</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	75,000,000
<b>Total Z071 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
<b>Total For Z071</b>							<b>0.00</b>	<b>0</b>	<b>75,000,000</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>
<b>Total For Z083</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
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>
<b>Total For ZA021</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA029 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA029</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>1,202,480,692,636,120.00</b>	<b>60,235,352,034</b>	<b>99,341,469,087</b>
<b>Total for SPOT :</b>							<b>1,202,480,692,636,120.00</b>	<b>60,235,352,034</b>	<b>99,341,469,087</b>
<b>Total Futures</b>							<b>1,202,480,785,771,370.00</b>	<b>60,235,352,964</b>	<b>99,341,715,253</b>
<b>Total Options</b>							<b>29,874,400.00</b>	<b>34,900</b>	<b>88,386</b>
<b>Grand Total:</b>							<b>1,202,480,815,645,770.00</b>	<b>60,235,387,864</b>	<b>99,341,803,639</b>