



# Interest Rates Daily MTM Report

Daily summary for: 20/07/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CA On 19/09/2011 Can-Do Future			0.02750	0.02420			0.00	0	22,388
<b>Total CF CANDO CAAD Future</b>							<b>0.00</b>	<b>0</b>	<b>22,388</b>
<b>Total For CF CANDO CAAD</b>							<b>0.00</b>	<b>0</b>	<b>22,388</b>
CF CA On 19/09/2011 Can-Do Future			0.14130	0.15470			0.00	0	21,898
<b>Total CF CANDO CAAE Future</b>							<b>0.00</b>	<b>0</b>	<b>21,898</b>
<b>Total For CF CANDO CAAE</b>							<b>0.00</b>	<b>0</b>	<b>21,898</b>
<b>Total for Can-Do Future</b>							<b>0.00</b>	<b>0</b>	<b>44,286</b>
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
<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 04/08/2011 Bond Future			7.42900	7.51900		3.50	430,435,566.54	3,402	10,275
R157 On 03/11/2011 Bond Future			7.54000	7.63800		3.50	0.00	0	3,358
R157 On 02/02/2012 Bond Future			7.66200	7.76700		3.75	0.00	0	0
R157 On 03/05/2012 Bond Future			7.80500	7.92100		3.75	0.00	0	0
<b>Total R157 Future</b>							<b>430,435,566.54</b>	<b>3,402</b>	<b>13,633</b>
R157 On 04/08/2011 Bond Future	7.50	Call		333.00000	514,000	3.50	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Put		407.00000	236,000	3.50	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		434.00000	645,000	3.51	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		313.00000	171,000	3.51	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		249.00000	400,000	3.49	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		519.00000	318,000	3.49	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		1,292.00000	975,000	3.43	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		35.00000	71,000	3.43	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		235.00000	120,000	3.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		551.00000	789,000	3.53	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,151.00000	1,468,000	3.58	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		58.00000	22,000	3.58	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		2,629.00000	2,981,000	3.70	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		1.00000	0,000	3.70	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		2,444.00000	2,747,000	3.65	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		223.00000	165,000	3.65	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,596.00000	2,905,000	3.67	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		196.00000	144,000	3.67	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		2,296.00000	2,592,000	3.64	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		254.00000	190,000	3.64	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,995.00000	3,272,000	3.98	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		516.00000	432,000	3.98	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		3,126.00000	3,408,000	4.00	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		480.00000	401,000	4.00	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,866.00000	3,138,000	3.96	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		554.00000	465,000	3.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.25	Call		2,172.00000	2,401,000	3.83	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		1,130.00000	988,000	3.83	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		2,273.00000	2,508,000	3.84	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		1,073.00000	938,000	3.84	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		2,073.00000	2,297,000	3.81	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		1,188.00000	1,042,000	3.81	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,520</b>
<b>Total For R157</b>										<b>430,435,566.54</b>	<b>3,402</b>	<b>18,153</b>
R186	On	04/08/2011	Bond Future			8.51300	8.63200		10.00	119,451,922.30	1,010	13,576
R186	On	03/11/2011	Bond Future			8.58800	8.71100		10.75	0.00	0	13,414
R186	On	02/02/2012	Bond Future			8.66300	8.79000		11.25	0.00	0	2,500
R186	On	03/05/2012	Bond Future			8.74500	8.87600		12.00	0.00	0	0
<b>Total R186 Future</b>										<b>119,451,922.30</b>	<b>1,010</b>	<b>29,490</b>
R186	On	04/08/2011	Bond Future	8.25	Call		73.00000	176,000	9.87	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		3,737.00000	2,717,000	9.87	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		114.00000	259,000	9.89	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		3,289.00000	2,311,000	9.89	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		46.00000	116,000	9.84	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,203.00000	3,149,000	9.84	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		2,860.00000	1,935,000	9.92	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		171.00000	370,000	9.92	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		703.00000	327,000	10.13	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		1,338.00000	2,086,000	10.13	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,074.00000	4,098,000	10.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		147.00000	47,000	10.29	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		9,413.00000	10,536,000	10.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	0,000	10.83	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,320.00000	5,089,000	11.11	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		1,703.00000	1,332,000	11.11	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,615.00000	5,409,000	11.15	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		1,555.00000	1,208,000	11.15	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,034.00000	4,777,000	11.07	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		1,864.00000	1,466,000	11.07	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		2,627.00000	2,116,000	10.93	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		2,985.00000	3,615,000	10.93	0.00	0	5,600
R186	On	03/11/2011	Bond Future	8.10	Put		6,605.00000	5,720,000	10.51	0.00	0	0
R186	On	03/11/2011	Bond Future	8.10	Call		773.00000	1,029,000	10.51	0.00	0	1,275
R186	On	03/11/2011	Bond Future	8.35	Put		4,797.00000	4,047,000	10.66	0.00	0	0
R186	On	03/11/2011	Bond Future	8.35	Call		1,402.00000	1,793,000	10.66	0.00	0	425
R186	On	03/11/2011	Bond Future	8.55	Call		2,102.00000	2,612,000	10.79	0.00	0	0
R186	On	03/11/2011	Bond Future	8.55	Put		3,598.00000	2,968,000	10.79	0.00	0	425
R186	On	03/11/2011	Bond Future	9.10	Call		4,919.00000	5,737,000	11.19	0.00	0	0
R186	On	03/11/2011	Bond Future	9.10	Put		1,417.00000	1,095,000	11.19	0.00	0	1,275
R186	On	02/02/2012	Bond Future	9.00	Call		4,853.00000	5,557,000	11.43	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		2,978.00000	2,525,000	11.43	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,115.00000	5,839,000	11.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		2,800.00000	2,367,000	11.47	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,597.00000	5,280,000	11.39	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		3,164.00000	2,691,000	11.39	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		5,607.00000	6,270,000	12.19	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		4,515.00000	4,008,000	12.19	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Call		5,849.00000	6,528,000	12.23	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		4,321.00000	3,830,000	12.23	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		5,369.00000	6,016,000	12.15	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		4,716.00000	4,192,000	12.15	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>10,600</b>
<b>Total For R186</b>										<b>119,451,922.30</b>	<b>1,010</b>	<b>40,090</b>
R189	On	04/08/2011	Bond Future			214.74779	214.53744			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R189	On	04/08/2011	Bond Future	212.00	Call		2,537.00000	2,748,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Call		2,487.00000	2,698,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Call		2,587.00000	2,798,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
<b>Total R189 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	04/08/2011	Bond Future			235.13161	234.91492			0.00	0	30
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
R197	On	04/08/2011	Bond Future	231.50	Call		3,415.00000	3,632,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Call		3,365.00000	3,582,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Call		3,465.00000	3,682,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
R201	On	04/08/2011	Bond Future			7.03600	7.11500		2.75	0.00	0	395

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future			7.12500	7.21200		3.00	0.00	0	953
R201	On	02/02/2012	Bond Future			7.21900	7.31400		3.00	0.00	0	0
R201	On	03/05/2012	Bond Future			7.34100	7.44600		3.00	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,348</b>
R201	On	04/08/2011	Bond Future	7.25	Call		500.00000	689,000	2.75	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		91.00000	40,000	2.75	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		620.00000	824,000	2.77	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		61.00000	25,000	2.77	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		392.00000	563,000	2.74	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		135.00000	65,000	2.74	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		2,307.00000	2,525,000	3.26	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		113.00000	85,000	3.26	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		2,430.00000	2,651,000	3.27	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		99.00000	74,000	3.27	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		2,184.00000	2,399,000	3.23	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		127.00000	97,000	3.23	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,625.00000	2,833,000	3.26	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		221.00000	181,000	3.26	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,735.00000	2,946,000	3.29	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		205.00000	168,000	3.29	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,518.00000	2,724,000	3.25	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		241.00000	199,000	3.25	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		1,550.00000	1,704,000	3.07	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		827.00000	730,000	3.07	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		1,626.00000	1,784,000	3.08	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	7.80	Put		785.00000	692,000	3.08	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		1,476.00000	1,626,000	3.05	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		872.00000	771,000	3.05	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>1,348</b>
R202	On	04/08/2011	Bond Future			173.96570	173.69109			0.00	0	22,118
R202	On	03/11/2011	Bond Future			176.53349	176.25494			0.00	0	400
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>22,518</b>
R202	On	04/08/2011	Bond Future	1.00	Call		172,691.00000	172,966,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Call		172,641.00000	172,916,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Call		172,741.00000	173,016,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Call		175,755.00000	176,033,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Call		175,705.00000	175,983,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Call		175,805.00000	176,083,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	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>22,518</b>
R203	On	04/08/2011	Bond Future			8.03300	8.13800		5.25	0.00	0	824
R203	On	03/11/2011	Bond Future			8.14000	8.25000		5.75	0.00	0	1,604
R203	On	02/02/2012	Bond Future			8.25300	8.36900		6.00	0.00	0	0
R203	On	03/05/2012	Bond Future			8.37800	8.50200		6.00	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,428</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	8.00	Call		201.00000	369,000	5.25	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		859.00000	527,000	5.25	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		279.00000	486,000	5.27	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		698.00000	405,000	5.27	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		141.00000	272,000	5.23	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,039.00000	670,000	5.23	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,922.00000	2,256,000	5.87	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		787.00000	617,000	5.87	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,072.00000	2,418,000	5.89	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		712.00000	554,000	5.89	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,777.00000	2,098,000	5.84	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		868.00000	685,000	5.84	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,808.00000	3,144,000	6.23	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		1,154.00000	979,000	6.23	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,952.00000	3,296,000	6.25	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		1,083.00000	916,000	6.25	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,668.00000	2,996,000	6.21	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		1,229.00000	1,046,000	6.21	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		2,721.00000	3,034,000	6.12	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		1,685.00000	1,475,000	6.12	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		2,848.00000	3,168,000	6.14	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		1,605.00000	1,402,000	6.14	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		2,597.00000	2,902,000	6.10	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		1,769.00000	1,551,000	6.10	0.00	0	0
<b>Total R203 Option</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 R203</b>											<b>0.00</b>	<b>0</b>	<b>2,428</b>
R204	On	04/08/2011	Bond Future			8.18700	8.29600		6.25		0.00	0	220
R204	On	03/11/2011	Bond Future			8.28500	8.40000		6.75		0.00	0	2,130
R204	On	02/02/2012	Bond Future			8.38600	8.50600		6.75		0.00	0	0
R204	On	03/05/2012	Bond Future			8.49900	8.62500		7.25		0.00	0	0
<b>Total R204 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,350</b>
R204	On	04/08/2011	Bond Future	8.00	Call		66.00000	148,000	6.16		0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		1,674.00000	1,167,000	6.16		0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		102.00000	214,000	6.17		0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		1,436.00000	960,000	6.17		0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		41.00000	98,000	6.14		0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		1,923.00000	1,392,000	6.14		0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,581.00000	3,006,000	7.00		0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		779.00000	603,000	7.00		0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,761.00000	3,199,000	7.03		0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		705.00000	542,000	7.03		0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,407.00000	2,818,000	6.98		0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		860.00000	670,000	6.98		0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,493.00000	3,922,000	7.14		0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		1,042.00000	864,000	7.14		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,667.00000	4,105,000	7.16		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		973.00000	803,000	7.16		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,323.00000	3,743,000	7.11		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		1,117.00000	930,000	7.11		0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		2,924.00000	3,269,000	7.38		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.75	Put		2,318.00000	2,047,000	7.38	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		3,061.00000	3,415,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		2,213.00000	1,951,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		2,790.00000	3,126,000	7.35	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		2,426.00000	2,146,000	7.35	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>2,350</b>
R206	On	04/08/2011	Bond Future			6.79500	6.89000		2.25	0.00	0	9,866
R206	On	03/11/2011	Bond Future			6.88200	6.98800		2.25	0.00	0	0
R206	On	02/02/2012	Bond Future			6.97800	7.09900		2.25	0.00	0	0
R206	On	03/05/2012	Bond Future			7.12600	7.26700		2.00	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>9,866</b>
R206	On	04/08/2011	Bond Future	7.00	Call		337.00000	496,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		93.00000	41,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		420.00000	592,000	2.27	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		65.00000	26,000	2.27	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		265.00000	406,000	2.24	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		132.00000	61,000	2.24	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,605.00000	1,793,000	2.43	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		89.00000	63,000	2.43	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,692.00000	1,883,000	2.44	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		77.00000	55,000	2.44	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,518.00000	1,703,000	2.41	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		100.00000	72,000	2.41	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,778.00000	1,957,000	2.42	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		182.00000	144,000	2.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	8.05	Call		1,853.00000	2,034,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		170.00000	134,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,706.00000	1,882,000	2.41	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		198.00000	157,000	2.41	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		939.00000	1,071,000	2.04	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		575.00000	486,000	2.04	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		987.00000	1,123,000	2.05	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		545.00000	460,000	2.05	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		892.00000	1,021,000	2.03	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		606.00000	514,000	2.03	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>9,866</b>
R207	On	04/08/2011	Bond Future			8.27600	8.38900		7.00	0.00	0	6,115
R207	On	03/11/2011	Bond Future			8.36400	8.48300		7.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.45600	8.58000		7.75	0.00	0	0
R207	On	03/05/2012	Bond Future			8.56000	8.69000		8.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,715</b>
R207	On	04/08/2011	Bond Future	8.25	Call		241.00000	463,000	7.00	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		1,037.00000	613,000	7.00	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		334.00000	607,000	7.03	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		843.00000	469,000	7.03	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		169.00000	343,000	6.98	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		1,254.00000	781,000	6.98	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,474.00000	2,916,000	8.03	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		1,007.00000	785,000	8.03	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,654.00000	3,112,000	8.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.80	Put		915.00000	710,000	8.06	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,294.00000	2,721,000	7.97	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		1,099.00000	863,000	7.97	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,463.00000	3,923,000	8.03	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		1,230.00000	1,017,000	8.03	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,641.00000	4,113,000	8.06	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		1,147.00000	946,000	8.06	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,288.00000	3,737,000	8.00	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		1,317.00000	1,094,000	8.00	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		2,966.00000	3,340,000	8.40	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		2,652.00000	2,341,000	8.40	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		3,109.00000	3,493,000	8.43	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		2,534.00000	2,233,000	8.43	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		2,827.00000	3,190,000	8.37	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		2,775.00000	2,453,000	8.37	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>6,715</b>
R208	On	04/08/2011	Bond Future			8.32500	8.43900		8.00	0.00	0	1,511
R208	On	03/11/2011	Bond Future			8.40800	8.52600		8.50	0.00	0	6,037
R208	On	02/02/2012	Bond Future			8.49200	8.61500		8.75	0.00	0	0
R208	On	03/05/2012	Bond Future			8.58500	8.71300		9.25	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>7,548</b>
R208	On	04/08/2011	Bond Future	8.25	Call		203.00000	396,000	8.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		1,354.00000	855,000	8.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		284.00000	526,000	8.03	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		1,129.00000	679,000	8.03	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/08/2011	Bond Future	8.20	Call		141.00000	290,000	7.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		1,600.00000	1,057,000	7.97	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,401.00000	2,858,000	8.69	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		1,091.00000	847,000	8.69	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,589.00000	3,063,000	8.72	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		990.00000	763,000	8.72	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,220.00000	2,659,000	8.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		1,200.00000	939,000	8.65	0.00	0	0
R208	On	03/11/2011	Bond Future	7.95	Put		3,919.00000	3,371,000	8.18	0.00	0	0
R208	On	03/11/2011	Bond Future	7.95	Call		433.00000	585,000	8.18	0.00	0	1,995
R208	On	03/11/2011	Bond Future	8.20	Put		2,783.00000	2,325,000	8.32	0.00	0	0
R208	On	03/11/2011	Bond Future	8.20	Call		831.00000	1,073,000	8.32	0.00	0	665
R208	On	03/11/2011	Bond Future	8.40	Call		1,289.00000	1,611,000	8.44	0.00	0	0
R208	On	03/11/2011	Bond Future	8.40	Put		2,037.00000	1,659,000	8.44	0.00	0	665
R208	On	03/11/2011	Bond Future	8.90	Call		2,984.00000	3,491,000	8.80	0.00	0	0
R208	On	03/11/2011	Bond Future	8.90	Put		810.00000	617,000	8.80	0.00	0	1,995
R208	On	02/02/2012	Bond Future	9.00	Call		3,651.00000	4,128,000	9.12	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		1,465.00000	1,229,000	9.12	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,838.00000	4,326,000	9.16	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		1,373.00000	1,148,000	9.16	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,468.00000	3,933,000	9.08	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		1,562.00000	1,314,000	9.08	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		3,873.00000	4,316,000	9.64	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		2,276.00000	1,995,000	9.64	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		4,043.00000	4,496,000	9.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Put		2,172.00000	1,901,000	9.68	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		3,707.00000	4,140,000	9.60	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		2,386.00000	2,095,000	9.60	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>5,320</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>12,868</b>
R209	On	04/08/2011	Bond Future			8.87200	8.96000		13.00	0.00	0	0
R209	On	03/11/2011	Bond Future			8.93800	9.02800		14.25	0.00	0	1,316
R209	On	02/02/2012	Bond Future			9.00300	9.09500		14.75	0.00	0	0
R209	On	03/05/2012	Bond Future			9.07200	9.16800		15.50	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,316</b>
R209	On	04/08/2011	Bond Future	8.50	Call		31.00000	60,000	12.82	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,721.00000	3,067,000	12.82	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		51.00000	95,000	12.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,326.00000	2,686,000	12.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		18.00000	37,000	12.78	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,127.00000	3,463,000	12.78	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,001.00000	8,685,000	14.31	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	0,000	14.31	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		1,371.00000	1,630,000	14.25	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		3,538.00000	3,107,000	14.25	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		1,518.00000	1,796,000	14.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,288.00000	2,875,000	14.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		1,234.00000	1,475,000	14.21	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		3,802.00000	3,352,000	14.21	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		2,955.00000	3,298,000	15.01	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		3,675.00000	3,321,000	15.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.05	Call		3,138.00000	3,494,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		3,478.00000	3,137,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		2,777.00000	3,107,000	14.95	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		3,881.00000	3,513,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		3,423.00000	3,769,000	15.50	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		4,687.00000	4,315,000	15.50	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		3,600.00000	3,957,000	15.55	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		4,484.00000	4,123,000	15.55	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		3,252.00000	3,587,000	15.45	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		4,899.00000	4,516,000	15.45	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>1,316</b>
R210	On	04/08/2011	Bond Future			130.91435	130.39318			0.00	0	615
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>615</b>
R210	On	04/08/2011	Bond Future	106.00	Call		24,393.00000	24,914,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Call		24,343.00000	24,864,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Call		24,443.00000	24,964,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	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>615</b>
R211	On	04/08/2011	Bond Future			108.32493	108.05395			0.00	0	0
R211	On	03/11/2011	Bond Future			109.92393	109.64900			0.00	0	529
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>529</b>
R211	On	04/08/2011	Bond Future	1.50	Call		106,554.00000	106,825,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2011	Bond Future	1.55	Call		106,504.00000	106,775,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Call		106,604.00000	106,875,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Call		108,399.00000	108,674,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Call		108,349.00000	108,624,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Call		108,449.00000	108,724,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>529</b>
R212	On	04/08/2011	Bond Future			106.69982	106.50765			0.00	0	3,852
R212	On	03/11/2011	Bond Future			108.27479	108.07984			0.00	0	240
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>4,092</b>
R212	On	04/08/2011	Bond Future	2.50	Call		104,008.00000	104,200,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Call		103,958.00000	104,150,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Call		104,058.00000	104,250,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Call		105,580.00000	105,775,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Call		105,530.00000	105,725,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Call		105,630.00000	105,825,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>4,092</b>
R213	On	04/08/2011	Bond Future			8.84300	8.96100			0.00	0	0
R213	On	03/11/2011	Bond Future			8.91500	9.03700			0.00	0	0
R213	On	02/02/2012	Bond Future			8.98900	9.11400			0.00	0	0
R213	On	03/05/2012	Bond Future			9.06400	9.19300			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		8,140.00000	7,201,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		7,687.00000	6,748,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		8,596.00000	7,657,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		2,278.00000	1,321,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		1,874.00000	917,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		2,685.00000	1,728,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	86,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		880.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	474,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		492.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		1,271.00000	305,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.25	Call		429.00000	1,411,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		802.00000	1,784,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		53.00000	1,036,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
<b>Total R213 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Bond</b>										<b>549,887,488.84</b>	<b>4,412</b>	<b>122,918</b>
GOVI	On	04/08/2011	GOVI			356.82800	354.84300			0.00	0	182
GOVI	On	03/11/2011	GOVI			362.15400	360.13900			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>182</b>
GOVI	On	04/08/2011	GOVI	348.00	Call		68,430.00000	88,280,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		68,330.00000	88,180,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		68,530.00000	88,380,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Call		31,390.00000	51,540,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Call		31,290.00000	51,440,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Call		31,490.00000	51,640,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>182</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>182</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	04/08/2011	Index Future			387.95700	385.48300			0.00	0	46
AL7T	On	03/11/2011	Index Future			393.74700	391.23600			0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>46</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>46</b>
ALBI	On	04/08/2011	Index Future			355.93000	353.87400			0.00	0	988
ALBI	On	03/11/2011	Index Future			361.24200	359.15500			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>988</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>988</b>
CRD1	On	04/08/2011	Index Future			161.30300	160.69600			0.00	0	2
CRD1	On	03/11/2011	Index Future			163.48500	162.86900			0.00	0	0
<b>Total CRD1 Future</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
IGOV	On	04/08/2011	Index Future			155.86900	155.67300			6,234,760.00	4	85
IGOV	On	03/11/2011	Index Future			158.19500	157.99600			0.00	0	0
<b>Total IGOV Future</b>										<b>6,234,760.00</b>	<b>4</b>	<b>85</b>
<b>Total For IGOV</b>										<b>6,234,760.00</b>	<b>4</b>	<b>85</b>
ILBI	On	04/08/2011	Index Future			416.07300	415.45100			0.00	0	0
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OTH1	On	04/08/2011	Index Future			350.69600	348.27300			0.00	0	3
OTH1	On	03/11/2011	Index Future			355.93000	353.47100			0.00	0	0
<b>Total OTH1 Future</b>										<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>										<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1	On	04/08/2011	Index Future			352.72300	350.68100			0.00	0	100
TRT1	On	03/11/2011	Index Future			357.49500	355.42300			0.00	0	0
<b>Total TRT1 Future</b>										<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>										<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>										<b>6,234,760.00</b>	<b>4</b>	<b>1,224</b>
JIBAR	On	20/07/2011	Jibar Future			5.57500	5.58000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 17/08/2011 Jibar Future			5.59000	5.60000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.62000	5.63000			0.00	0	17,600
JIBAR On 19/10/2011 Jibar Future			5.65000	5.68000			0.00	0	600
JIBAR On 16/11/2011 Jibar Future			5.73000	5.77000			0.00	0	1,000
JIBAR On 21/12/2011 Jibar Future			5.81000	5.85000			0.00	0	5,541
JIBAR On 20/03/2012 Jibar Future			6.08000	6.13000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			6.41000	6.49000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			6.71000	6.80000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			6.97000	7.06000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			7.26000	7.36000			0.00	0	290
JIBAR On 19/06/2013 Jibar Future			7.56000	7.69000			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>74,211</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>74,211</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>74,211</b>
<b>Total for Derivatives :</b>							<b>556,122,248.84</b>	<b>4,416</b>	<b>242,821</b>
1BG4A On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0
<b>Total 1BG4A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4A On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0
<b>Total 1BG4A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4E On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0
<b>Total 1BG4B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0
<b>Total 1BG4C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4E On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 1BG4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0
<b>Total 1BG4E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total 1BG4F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			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>
AA380 On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA380U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA380U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA381 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA381U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA381U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA382 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA382U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA382U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA383 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA383U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA383U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	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			12,500,000,000.00	125,000	125,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AB06 SPOT</b>							<b>12,500,000,000.00</b>	<b>125,000</b>	<b>125,000</b>
<b>Total For AB06</b>							<b>12,500,000,000.00</b>	<b>125,000</b>	<b>125,000</b>
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,000,000
<b>Total AB07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,000,000</b>
<b>Total For AB07</b>							<b>0.00</b>	<b>0</b>	<b>6,000,000</b>
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB300 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB300U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB300U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB302 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB302U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB302U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB303 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB303U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB303U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB304 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB304U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB304U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABAL0 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABAL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABAL02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCL1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCL1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCL3 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABCL3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCL3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	521,000,000
<b>Total ABCPI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>521,000,000</b>
<b>Total For ABCPI1</b>							<b>0.00</b>	<b>0</b>	<b>521,000,000</b>
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCPI2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCPI3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	15,000,000
<b>Total ABFN06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
<b>Total For ABFN06</b>							<b>0.00</b>	<b>0</b>	<b>15,000,000</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	17,250,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABL10A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>17,250,000</b>
<b>Total For ABL10A</b>							<b>0.00</b>	<b>0</b>	<b>17,250,000</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			8,400,000,000.00	84,000	84,000
<b>Total ABL11A SPOT</b>							<b>8,400,000,000.00</b>	<b>84,000</b>	<b>84,000</b>
<b>Total For ABL11A</b>							<b>8,400,000,000.00</b>	<b>84,000</b>	<b>84,000</b>
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL11B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL11B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL12 On 08/03/2015 Spot Bond			100.00000	100.00000			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>
ABL5 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL5</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			4,200,000,000.00	42,000	42,000
<b>Total ABL8A SPOT</b>							<b>4,200,000,000.00</b>	<b>42,000</b>	<b>42,000</b>
<b>Total For ABL8A</b>							<b>4,200,000,000.00</b>	<b>42,000</b>	<b>42,000</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>
ABL9 On 19/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABL9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLCC On 14/08/2011 Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000
<b>Total ABLC02 SPOT</b>							<b>100,000,000,000.00</b>	<b>1,000,000</b>	<b>1,000,000</b>
<b>Total For ABLC02</b>							<b>100,000,000,000.00</b>	<b>1,000,000</b>	<b>1,000,000</b>
ABLCC On 06/11/2011 Spot Bond			5.97500	5.97500			0.00	0	700,000
<b>Total ABLC03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>700,000</b>
<b>Total For ABLC03</b>							<b>0.00</b>	<b>0</b>	<b>700,000</b>
ABLI0 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>
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLI02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
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	7,000,000
<b>Total ABLS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>7,000,000</b>
<b>Total For ABLS3</b>							<b>0.00</b>	<b>0</b>	<b>7,000,000</b>
ABN01 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
ABN36 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			6,800,000,000.00	68,000	9,068,000
<b>Total ABS10 SPOT</b>							<b>6,800,000,000.00</b>	<b>68,000</b>	<b>9,068,000</b>
<b>Total For ABS10</b>							<b>6,800,000,000.00</b>	<b>68,000</b>	<b>9,068,000</b>
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			8,900,000,000.00	89,000	6,089,000
<b>Total ABS5 SPOT</b>							<b>8,900,000,000.00</b>	<b>89,000</b>	<b>6,089,000</b>
<b>Total For ABS5</b>							<b>8,900,000,000.00</b>	<b>89,000</b>	<b>6,089,000</b>
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	0
<b>Total ABS12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACCP: On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACCP26 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACCP26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACCP: On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACCP27 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACCP27</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL00 On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL00 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL007 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL007</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0



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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ACL027 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL027</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0
<b>Total ACL028 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL028</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL029 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL029</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL033 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL034 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL034</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL035 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL035</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL036 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL036</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL037 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL037</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL039 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL039</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL041 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL041</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0

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

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

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

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

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

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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		3,425,000,000,000.00	34,250,000	34,250,000	34,250,000
<b>Total ACL127 SPOT</b>						<b>3,425,000,000,000.00</b>	<b>34,250,000</b>	<b>34,250,000</b>	<b>34,250,000</b>
<b>Total For ACL127</b>						<b>3,425,000,000,000.00</b>	<b>34,250,000</b>	<b>34,250,000</b>	<b>34,250,000</b>
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000		3,425,000,000,000.00	34,250,000	34,250,000	34,250,000
<b>Total ACL128 SPOT</b>						<b>3,425,000,000,000.00</b>	<b>34,250,000</b>	<b>34,250,000</b>	<b>34,250,000</b>
<b>Total For ACL128</b>						<b>3,425,000,000,000.00</b>	<b>34,250,000</b>	<b>34,250,000</b>	<b>34,250,000</b>
ADB01 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ADB01S SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADB01S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ADB02 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ADB02S SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADB02S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ADB03 On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ADB03S SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADB03S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			0.00	0	2,000,000
<b>Total AIR01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
<b>Total For AIR01</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
AIR011 On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AIR01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	12,023,000
<b>Total AIR03 SPOT</b>							<b>2,300,000,000.00</b>	<b>23,000</b>	<b>12,023,000</b>
<b>Total For AIR03</b>							<b>2,300,000,000.00</b>	<b>23,000</b>	<b>12,023,000</b>
AIR03I 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>
AIR04I On 26/10/2029 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR04U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL0 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIRL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL0 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIRL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AS111 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AS1110 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS1110</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW1 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW1I On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BAW10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW1 On 01/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			3,900,000,000.00	39,000	39,000
<b>Total BAW2 SPOT</b>							<b>3,900,000,000.00</b>	<b>39,000</b>	<b>39,000</b>
<b>Total For BAW2</b>							<b>3,900,000,000.00</b>	<b>39,000</b>	<b>39,000</b>
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			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>
BAYAC On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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 <sup>a</sup> 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 <sup>b</sup> 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 <sup>c</sup> On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD6U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP1 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP2 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4 <sup>e</sup> On 22/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP48U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP48U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4 <sup>e</sup> On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP49U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP49U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP5 <sup>c</sup> On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP50U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP50U</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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
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	5,000,000
<b>Total BD311B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For BD311B</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
BEER01 On 19/07/2012 Spot Bond			100.00000	100.00000			1,250,000,000,000.00	12,500,000	12,500,000
<b>Total BEER01 SPOT</b>							<b>1,250,000,000,000.00</b>	<b>12,500,000</b>	<b>12,500,000</b>
<b>Total For BEER01</b>							<b>1,250,000,000,000.00</b>	<b>12,500,000</b>	<b>12,500,000</b>
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			11,200,000,000.00	112,000	2,112,000
<b>Total BID01 SPOT</b>							<b>11,200,000,000.00</b>	<b>112,000</b>	<b>2,112,000</b>
<b>Total For BID01</b>							<b>11,200,000,000.00</b>	<b>112,000</b>	<b>2,112,000</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 27/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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



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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BLG2E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2F On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	3,800,000
<b>Total BLG3A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,800,000</b>
<b>Total For BLG3A3</b>							<b>0.00</b>	<b>0</b>	<b>3,800,000</b>
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3C On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3F On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3F</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	900,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BMWF02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>900,000</b>
<b>Total For BMWF02</b>							<b>0.00</b>	<b>0</b>	<b>900,000</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>
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BSR05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL04 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	4,040,000
<b>Total CBL06 SPOT</b>							<b>4,000,000,000.00</b>	<b>40,000</b>	<b>4,040,000</b>
<b>Total For CBL06</b>							<b>4,000,000,000.00</b>	<b>40,000</b>	<b>4,040,000</b>
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	10,000,000
<b>Total CBL08 SPOT</b>							<b>1,000,000,000,000.00</b>	<b>10,000,000</b>	<b>10,000,000</b>
<b>Total For CBL08</b>							<b>1,000,000,000,000.00</b>	<b>10,000,000</b>	<b>10,000,000</b>
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CBL10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11 On 06/05/2016 Spot Bond			100.00000	100.00000			8,800,000,000.00	88,000	8,088,000
<b>Total CBL11 SPOT</b>							<b>8,800,000,000.00</b>	<b>88,000</b>	<b>8,088,000</b>
<b>Total For CBL11</b>							<b>8,800,000,000.00</b>	<b>88,000</b>	<b>8,088,000</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	0
<b>Total CCT02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	36,000,000
<b>Total CCT03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>36,000,000</b>
<b>Total For CCT03</b>							<b>0.00</b>	<b>0</b>	<b>36,000,000</b>
CGR5 On 22/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0
<b>Total CGR5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR5</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>
CGR7 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0

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

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

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

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
CLN15 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN156 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN156</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN158 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN158</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN159 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN159</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN160 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN160</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN161 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN161</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN164 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN164</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN165 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN165</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
CLN22 On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN39 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN39</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLN50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN54 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN54</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN56 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN56</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN57 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN57</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN67 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLN67 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN67</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN69 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN69 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN69</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN70 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN70 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN70</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN74 On 20/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN74 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN74</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN76 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN76 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN76</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN77 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN77 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN77</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN78 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN78</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN79 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN79 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN79</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN80 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN80 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN80</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN81 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN83 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNFC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNFC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNFC02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNFC02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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			211,200,000,000.00	2,112,000	22,112,000
<b>Total COJ04 SPOT</b>							<b>211,200,000,000.00</b>	<b>2,112,000</b>	<b>22,112,000</b>
<b>Total For COJ04</b>							<b>211,200,000,000.00</b>	<b>2,112,000</b>	<b>22,112,000</b>
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000
<b>Total COJ05 SPOT</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
<b>Total For COJ05</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total COJ06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	900,000
<b>Total DENG14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>900,000</b>
<b>Total For DENG14</b>							<b>0.00</b>	<b>0</b>	<b>900,000</b>
DENG On 28/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	200,000
<b>Total DENG18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
<b>Total For DENG18</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
DRD01 On 01/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DRD01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DRD02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DV13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	8,000,000
<b>Total DV21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
<b>Total For DV21</b>							<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			25,200,000,000.00	252,000	75,252,000
<b>Total DV22 SPOT</b>							<b>25,200,000,000.00</b>	<b>252,000</b>	<b>75,252,000</b>
<b>Total For DV22</b>							<b>25,200,000,000.00</b>	<b>252,000</b>	<b>75,252,000</b>
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			4,400,000,000.00	44,000	253,044,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DV23 SPOT</b>							<b>4,400,000,000.00</b>	<b>44,000</b>	<b>253,044,000</b>
<b>Total For DV23</b>							<b>4,400,000,000.00</b>	<b>44,000</b>	<b>253,044,000</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	30,400,000
<b>Total E170 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>30,400,000</b>
<b>Total For E170</b>							<b>0.00</b>	<b>0</b>	<b>30,400,000</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>
EGL02 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EGL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EGL02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EMM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			0.00	0	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>
EQ127 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ127U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ127U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ141 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total EQ141L SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ141L</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ142 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ142L SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ142L</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ149 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ149U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ149U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ151 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ151U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ151U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ152 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ152U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ152U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ153 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ153U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ153U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ154 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ154U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ154U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQS01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQS02 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQS02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQS04 On 22/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQS04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERS3A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3/ On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3/ On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3E On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3E On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000			100,000,000.00	1,000	491,701,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES15 SPOT</b>							<b>100,000,000.00</b>	<b>1,000</b>	<b>491,701,000</b>
<b>Total For ES15</b>							<b>100,000,000.00</b>	<b>1,000</b>	<b>491,701,000</b>
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			37,730,750,000.00	4,079,000	262,164,000
<b>Total ES18 SPOT</b>							<b>37,730,750,000.00</b>	<b>4,079,000</b>	<b>262,164,000</b>
<b>Total For ES18</b>							<b>37,730,750,000.00</b>	<b>4,079,000</b>	<b>262,164,000</b>
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			20,000,000.00	2,000	352,002,000
<b>Total ES23 SPOT</b>							<b>20,000,000.00</b>	<b>2,000</b>	<b>352,002,000</b>
<b>Total For ES23</b>							<b>20,000,000.00</b>	<b>2,000</b>	<b>352,002,000</b>
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			2,943,750,000.00	375,000	44,366,000
<b>Total ES26 SPOT</b>							<b>2,943,750,000.00</b>	<b>375,000</b>	<b>44,366,000</b>
<b>Total For ES26</b>							<b>2,943,750,000.00</b>	<b>375,000</b>	<b>44,366,000</b>
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			3,600,000,000.00	480,000	132,480,000
<b>Total ES33 SPOT</b>							<b>3,600,000,000.00</b>	<b>480,000</b>	<b>132,480,000</b>
<b>Total For ES33</b>							<b>3,600,000,000.00</b>	<b>480,000</b>	<b>132,480,000</b>
FR002 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR002U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR003 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR003U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			5,500,000,000.00	55,000	2,055,000
<b>Total FRB03 SPOT</b>							<b>5,500,000,000.00</b>	<b>55,000</b>	<b>2,055,000</b>
<b>Total For FRB03</b>							<b>5,500,000,000.00</b>	<b>55,000</b>	<b>2,055,000</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			2,870,000,000,000.00	28,700,000	28,700,000
<b>Total FRB06 SPOT</b>							<b>2,870,000,000,000.00</b>	<b>28,700,000</b>	<b>28,700,000</b>
<b>Total For FRB06</b>							<b>2,870,000,000,000.00</b>	<b>28,700,000</b>	<b>28,700,000</b>
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBC21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>							<b>0.00</b>	<b>0</b>	<b>0</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>
FRBI02 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRBI03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI0: On 31/03/2013 Spot Bond			100.00000	100.00000			116,800,000,000.00	1,168,000	292,000
<b>Total FRBI04 SPOT</b>							<b>116,800,000,000.00</b>	<b>1,168,000</b>	<b>292,000</b>
<b>Total For FRBI04</b>							<b>116,800,000,000.00</b>	<b>1,168,000</b>	<b>292,000</b>
FRBI0: On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2: On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2: On 07/12/2023 Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	660,000
<b>Total FRBI23 SPOT</b>							<b>120,000,000,000.00</b>	<b>1,200,000</b>	<b>660,000</b>
<b>Total For FRBI23</b>							<b>120,000,000,000.00</b>	<b>1,200,000</b>	<b>660,000</b>
FRBI2: On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI28 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI3: On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN( On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN( On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN( On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZC On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRBZ01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZC On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZC On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC01 On 08/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC08 On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC36 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRC37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC41 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC41</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC42 On 25/11/2011 Spot Bond			6.90500	6.90500			0.00	0	0
<b>Total FRC42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC44 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC45 On 31/12/2011 Spot Bond			9.07500	9.07500			0.00	0	0
<b>Total FRC45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC55 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>
FRC58 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRC58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC58 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>
FRC60 On 22/09/2011 Spot Bond			100.00000	100.00000		9,000,000,000,000.00	90,000,000	90,000,000	90,000,000
<b>Total FRC60 SPOT</b>						<b>9,000,000,000,000.00</b>	<b>90,000,000</b>	<b>90,000,000</b>	<b>90,000,000</b>
<b>Total For FRC60</b>						<b>9,000,000,000,000.00</b>	<b>90,000,000</b>	<b>90,000,000</b>	<b>90,000,000</b>
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000	100,000,000
<b>Total FRC61 SPOT</b>						<b>10,000,000,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For FRC61</b>						<b>10,000,000,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	<b>100,000,000</b>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000		0.00	0	0	0
<b>Total FRE2A1 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2A1</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000		0.00	0	0	0
<b>Total FRE2A2 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2A2</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000		0.00	0	0	0
<b>Total FRE2B1 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B1</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000		0.00	0	0	0
<b>Total FRE2B2 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B2</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000		0.00	0	0	0
<b>Total FRE2C SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2C</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000		0.00	0	0	0
<b>Total FRE2D SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2D</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRE2E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2C 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>
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ16</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>
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
FRS44 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS45 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS45</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>
FRS47 On 07/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS48 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS50 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRS52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS53 On 27/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS53 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS53</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS54 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS54</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS56 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS57 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS57</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	136,022,000
<b>Total FRX14 SPOT</b>							<b>2,200,000,000.00</b>	<b>22,000</b>	<b>136,022,000</b>
<b>Total For FRX14</b>							<b>2,200,000,000.00</b>	<b>22,000</b>	<b>136,022,000</b>
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			16,300,000,000.00	163,000	1,163,000
<b>Total FRX15 SPOT</b>							<b>16,300,000,000.00</b>	<b>163,000</b>	<b>1,163,000</b>
<b>Total For FRX15</b>							<b>16,300,000,000.00</b>	<b>163,000</b>	<b>1,163,000</b>
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRX31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GFC2 On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GFC2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GOVEX1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT1F On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT1A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT1A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT1E On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT1B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT1B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT1C On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT1C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT1C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT1I On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT1D2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT1D2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT2F On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT2A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT2A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT2E On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT2B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT2B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total GPT2C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT2C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GR1A: 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>
GRA2: On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA283 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA283</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA2: On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA284 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA284</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA2: On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA285 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA285</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA2: On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA286 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA286</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA2: On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA287 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA287</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRB8: On 27/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRB83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB83</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRB8: On 26/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRB84 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB84</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD1: On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD1: On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total GRD158 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD158</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD158 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD159 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD159</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD159 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD160 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD160</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRDB1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRDC1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRN1A 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>
GRN1B 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>
GRN1C 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>
GRN1D 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>
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000			2,500,000,000,000.00	25,000,000	25,000,000



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total GRT02 SPOT</b>							<b>2,500,000,000,000.00</b>	<b>25,000,000</b>	<b>25,000,000</b>
<b>Total For GRT02</b>							<b>2,500,000,000,000.00</b>	<b>25,000,000</b>	<b>25,000,000</b>
GRT02 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
HMS1F2 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>
HWAY20 On 31/07/2020 Spot Bond			100.00000	100.00000			15,400,000,000.00	154,000	6,154,000
<b>Total HWAY20 SPOT</b>							<b>15,400,000,000.00</b>	<b>154,000</b>	<b>6,154,000</b>
<b>Total For HWAY20</b>							<b>15,400,000,000.00</b>	<b>154,000</b>	<b>6,154,000</b>
HWAY23 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>
HWAY24 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>
HWAY34 On 31/07/2034 Spot Bond			100.00000	100.00000			3,700,000,000.00	37,000	13,037,000
<b>Total HWAY34 SPOT</b>							<b>3,700,000,000.00</b>	<b>37,000</b>	<b>13,037,000</b>
<b>Total For HWAY34</b>							<b>3,700,000,000.00</b>	<b>37,000</b>	<b>13,037,000</b>
HWAY35 On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HWAY35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IBL06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL07 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
<b>Total IBL11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For IBL11</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IBL20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL21 On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL23 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL24 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000			6,300,000,000.00	63,000	63,000
<b>Total IC02 SPOT</b>							<b>6,300,000,000.00</b>	<b>63,000</b>	<b>63,000</b>
<b>Total For IC02</b>							<b>6,300,000,000.00</b>	<b>63,000</b>	<b>63,000</b>
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IDCP01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IDCP02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IFM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1A On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1B On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IKH1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1C On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2B On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2C On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2D On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
IND131 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13: On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13: On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13: On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13: On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND131 On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 13/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13: On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13: On 27/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IND139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND141 On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND141 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND142 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND143 On 25/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND144 On 01/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND144 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND144</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND145 On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND146 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND146</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING100 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>
ING101 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>
ING102 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING102 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING102</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING111 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
ING11 On 15/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING119 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING119</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 24/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING120 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING120</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 26/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING122 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING122</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 10/01/2012 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
<b>Total ING123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For ING123</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
ING29 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ING32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING53 On 14/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING53 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING53</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING60U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING60U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING71 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING82</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING89 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING89</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING97 On 10/03/2012 Spot Bond			8.82500	8.82500			0.00	0	0
<b>Total ING97 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING97</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
INJ01 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total INJ01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INJ01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total INJ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INJ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IP252L On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IP252U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP252U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPB3 On 04/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPB3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPB3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPL4 On 29/03/2014 Spot Bond			100.00000	100.00000			5,900,000,000.00	59,000	59,000
<b>Total IPL4 SPOT</b>							<b>5,900,000,000.00</b>	<b>59,000</b>	<b>59,000</b>
<b>Total For IPL4</b>							<b>5,900,000,000.00</b>	<b>59,000</b>	<b>59,000</b>
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPL5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			9,000,000,000.00	90,000	38,590,000
<b>Total IPL6 SPOT</b>							<b>9,000,000,000.00</b>	<b>90,000</b>	<b>38,590,000</b>
<b>Total For IPL6</b>							<b>9,000,000,000.00</b>	<b>90,000</b>	<b>38,590,000</b>
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	600,000
<b>Total IV01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>600,000</b>
<b>Total For IV01</b>							<b>0.00</b>	<b>0</b>	<b>600,000</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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IV014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV015 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV03 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000
<b>Total IV04 SPOT</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
<b>Total For IV04</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
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>
IVA129 On 21/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA129</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA130 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA131 On 04/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA132 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IVA132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA132 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA134 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA135 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA136 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA137 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA138 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA139 On 29/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA140 On 06/10/2011 Spot Bond			98.34259	98.34259			0.00	0	0
<b>Total IVA140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA141 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA142 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA143 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA145 On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA147 On 24/11/2011 Spot Bond			97.59722	97.59722			0.00	0	0
<b>Total IVA147 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA147</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>
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>
KSB004 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>
KSB005 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB0C On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB006 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB006</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP0C 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>
KSP0C 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>
KSP0C 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>
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LEO01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LEO01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LGL1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LUX45 On 23/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LUX45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LUX45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0I On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ01 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF01 On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0
<b>Total MBF017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	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>
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	400,000
<b>Total MBF021 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>400,000</b>
<b>Total For MBF021</b>							<b>0.00</b>	<b>0</b>	<b>400,000</b>
MBF02 On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	600,000
<b>Total MBF023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>600,000</b>
<b>Total For MBF023</b>							<b>0.00</b>	<b>0</b>	<b>600,000</b>
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	900,000
<b>Total MBF024 SPOT</b>							<b>180,000,000,000.00</b>	<b>1,800,000</b>	<b>900,000</b>
<b>Total For MBF024</b>							<b>180,000,000,000.00</b>	<b>1,800,000</b>	<b>900,000</b>
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF16 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP0 <sup>7</sup> On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP011 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP011</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP0 <sup>8</sup> 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>
MBP0 <sup>9</sup> 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>
MBP1 <sup>0</sup> On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP10U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP10U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP1 <sup>4</sup> On 10/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP14U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP14U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP1 <sup>6</sup> 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>
MBP1 <sup>7</sup> 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>
MBP1 <sup>8</sup> 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>
MBP1 <sup>9</sup> 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>
MBP2 <sup>0</sup> 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP2 <sup>1</sup> 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>
MCB1I On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MCB1M SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB1M</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MET0 <sup>1</sup> On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	66,000,000
<b>Total MET01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>66,000,000</b>
<b>Total For MET01</b>							<b>0.00</b>	<b>0</b>	<b>66,000,000</b>
MFS1 <sup>1</sup> 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 <sup>1</sup> On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MFS1A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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 <sup>1</sup> On 15/09/2015 Spot Bond			100.00000	100.00000			5,500,000,000.00	55,000	16,055,000
<b>Total MGL01 SPOT</b>							<b>5,500,000,000.00</b>	<b>55,000</b>	<b>16,055,000</b>
<b>Total For MGL01</b>							<b>5,500,000,000.00</b>	<b>55,000</b>	<b>16,055,000</b>
MTN0 <sup>2</sup> On 13/07/2014 Spot Bond			100.00000	100.00000			13,800,000,000.00	138,000	1,138,000
<b>Total MTN02 SPOT</b>							<b>13,800,000,000.00</b>	<b>138,000</b>	<b>1,138,000</b>
<b>Total For MTN02</b>							<b>13,800,000,000.00</b>	<b>138,000</b>	<b>1,138,000</b>
MTN0 <sup>3</sup> On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	14,500,000
<b>Total MTN03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>14,500,000</b>
<b>Total For MTN03</b>							<b>0.00</b>	<b>0</b>	<b>14,500,000</b>
MTN0 <sup>4</sup> On 13/07/2017 Spot Bond			100.00000	100.00000			8,200,000,000.00	82,000	5,082,000
<b>Total MTN04 SPOT</b>							<b>8,200,000,000.00</b>	<b>82,000</b>	<b>5,082,000</b>
<b>Total For MTN04</b>							<b>8,200,000,000.00</b>	<b>82,000</b>	<b>5,082,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05 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>
MTNC04 On 10/10/2011 Spot Bond			100.00000	100.00000			0.00	0	400,000
<b>Total MTNC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>400,000</b>
<b>Total For MTNC04</b>							<b>0.00</b>	<b>0</b>	<b>400,000</b>
NBK10B 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>
NBK11B On 09/09/2012 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>
NBK2A On 15/09/2015 Spot Bond			100.00000	100.00000			8,100,000,000.00	81,000	164,081,000
<b>Total NBK2A SPOT</b>							<b>8,100,000,000.00</b>	<b>81,000</b>	<b>164,081,000</b>
<b>Total For NBK2A</b>							<b>8,100,000,000.00</b>	<b>81,000</b>	<b>164,081,000</b>
NBK2B 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			3,900,000,000.00	39,000	6,039,000
<b>Total NBK3A SPOT</b>							<b>3,900,000,000.00</b>	<b>39,000</b>	<b>6,039,000</b>
<b>Total For NBK3A</b>							<b>3,900,000,000.00</b>	<b>39,000</b>	<b>6,039,000</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>
NBK5B On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK5B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK5B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK6A On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
<b>Total NBK6A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For NBK6A</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK6B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK6B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK7B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK8A On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK8A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK8A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	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>
NBK9A On 23/03/2016 Spot Bond			100.00000	100.00000			13,400,000,000.00	134,000	8,384,000
<b>Total NBK9A SPOT</b>							<b>13,400,000,000.00</b>	<b>134,000</b>	<b>8,384,000</b>
<b>Total For NBK9A</b>							<b>13,400,000,000.00</b>	<b>134,000</b>	<b>8,384,000</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	0
<b>Total NBK11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBRN On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBRN1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBRN1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			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>

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN65 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>
NCLN66 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>
NCLN67 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>
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>
NED12A 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>
NED12B On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED12B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED7 On 08/02/2012 Spot Bond			100.00000	100.00000			0.00	0	710,000
<b>Total NED7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>710,000</b>
<b>Total For NED7</b>							<b>0.00</b>	<b>0</b>	<b>710,000</b>
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
<b>Total NED8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For NED8</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</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	0
<b>Total NET31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NET39 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET39 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET39</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB6 On 29/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB9 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20N On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NMP20N SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A10 On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1A10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
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>
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>
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>
NQF1 On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1A7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1/ 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>
NQF1/ On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1A9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1B7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1B7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1B9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1C On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1C7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1C7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1C9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1C9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1D5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0
<b>Total NQF1D6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NRA013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA013</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
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total NRA014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NRA014</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000		2,400,000,000,000.00		24,000,000	17,000,000
<b>Total NRA018 SPOT</b>						<b>2,400,000,000,000.00</b>		<b>24,000,000</b>	<b>17,000,000</b>
<b>Total For NRA018</b>						<b>2,400,000,000,000.00</b>		<b>24,000,000</b>	<b>17,000,000</b>
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NRA01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000		8,700,000,000.00		87,000	9,087,000
<b>Total NRA022 SPOT</b>						<b>8,700,000,000.00</b>		<b>87,000</b>	<b>9,087,000</b>
<b>Total For NRA022</b>						<b>8,700,000,000.00</b>		<b>87,000</b>	<b>9,087,000</b>
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	64,000,000
<b>Total NRA023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>64,000,000</b>
<b>Total For NRA023</b>							<b>0.00</b>	<b>0</b>	<b>64,000,000</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	15,000,000
<b>Total NRA028 SPOT</b>						<b>2,000,000,000,000.00</b>		<b>20,000,000</b>	<b>15,000,000</b>
<b>Total For NRA028</b>						<b>2,000,000,000,000.00</b>		<b>20,000,000</b>	<b>15,000,000</b>
NTC07 On 01/03/2012 Spot Bond			8.07500	8.07500			0.00	0	0
<b>Total NTC07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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			22,100,000,000.00	221,000	2,221,000
<b>Total OML01 SPOT</b>							<b>22,100,000,000.00</b>	<b>221,000</b>	<b>2,221,000</b>
<b>Total For OML01</b>							<b>22,100,000,000.00</b>	<b>221,000</b>	<b>2,221,000</b>
OMN0 On 28/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OMN01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OMN01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTC1A On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTC1AU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTC1AU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCAI 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>
OTCAI 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>
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>
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>
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2A4R SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2A4R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A€ On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A9E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A9E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B5E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2D1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2D4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRM1/ On 15/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRM1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRM1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1/ On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1E On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP2/ On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PSG01 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PSG01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PSG01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R009P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R009P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R010P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R120C On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R120C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R120C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Spot Bond			5.46000	5.55000			0.00	0	234,531,667
<b>Total R155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>234,531,667</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>234,531,667</b>
R155P On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R155P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			7.41000	7.49500			153,679,806,150,000.00	20,739,515,000	13,422,533,000
<b>Total R157 SPOT</b>							<b>153,679,806,150,000.00</b>	<b>20,739,515,000</b>	<b>13,422,533,000</b>
<b>Total For R157</b>							<b>153,679,806,150,000.00</b>	<b>20,739,515,000</b>	<b>13,422,533,000</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			8.50000	8.61500			49,665,619,000,000.00	5,843,014,000	8,611,562,000
<b>Total R186 SPOT</b>							<b>49,665,619,000,000.00</b>	<b>5,843,014,000</b>	<b>8,611,562,000</b>
<b>Total For R186</b>							<b>49,665,619,000,000.00</b>	<b>5,843,014,000</b>	<b>8,611,562,000</b>
R187P On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R187P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R187P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R188P On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R188P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R188P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			1.13000	1.20000			3,044,220,000,000.00	2,694,000,000	3,588,171,156
<b>Total R189 SPOT</b>										<b>3,044,220,000,000.00</b>	<b>2,694,000,000</b>	<b>3,588,171,156</b>
<b>Total For R189</b>										<b>3,044,220,000,000.00</b>	<b>2,694,000,000</b>	<b>3,588,171,156</b>
R197	On	07/12/2023	Spot Bond			2.57000	2.58000			935,025,110,000.00	363,823,000	221,343,000
<b>Total R197 SPOT</b>										<b>935,025,110,000.00</b>	<b>363,823,000</b>	<b>221,343,000</b>
<b>Total For R197</b>										<b>935,025,110,000.00</b>	<b>363,823,000</b>	<b>221,343,000</b>
R201	On	21/12/2014	Spot Bond			7.02000	7.09500			3,183,654,240,000.00	453,512,000	3,885,953,000
<b>Total R201 SPOT</b>										<b>3,183,654,240,000.00</b>	<b>453,512,000</b>	<b>3,885,953,000</b>
<b>Total For R201</b>										<b>3,183,654,240,000.00</b>	<b>453,512,000</b>	<b>3,885,953,000</b>
R202	On	07/12/2033	Spot Bond			2.59000	2.60000			0.00	0	1,916,510,000
<b>Total R202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,916,510,000</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>1,916,510,000</b>
R203	On	15/09/2017	Spot Bond			8.01500	8.11500			28,022,948,695,000.00	3,496,313,000	5,399,810,367
<b>Total R203 SPOT</b>										<b>28,022,948,695,000.00</b>	<b>3,496,313,000</b>	<b>5,399,810,367</b>
<b>Total For R203</b>										<b>28,022,948,695,000.00</b>	<b>3,496,313,000</b>	<b>5,399,810,367</b>
R204	On	21/12/2018	Spot Bond			8.17000	8.27500			18,196,158,640,000.00	2,227,192,000	7,064,370,000
<b>Total R204 SPOT</b>										<b>18,196,158,640,000.00</b>	<b>2,227,192,000</b>	<b>7,064,370,000</b>
<b>Total For R204</b>										<b>18,196,158,640,000.00</b>	<b>2,227,192,000</b>	<b>7,064,370,000</b>
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000
<b>Total R205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,555,000,000</b>
<b>Total For R205</b>										<b>0.00</b>	<b>0</b>	<b>1,555,000,000</b>
R206	On	15/01/2014	Spot Bond			6.78000	6.87000			15,350,177,640,000.00	2,264,038,000	3,230,260,000
<b>Total R206 SPOT</b>										<b>15,350,177,640,000.00</b>	<b>2,264,038,000</b>	<b>3,230,260,000</b>
<b>Total For R206</b>										<b>15,350,177,640,000.00</b>	<b>2,264,038,000</b>	<b>3,230,260,000</b>
R207	On	15/01/2020	Spot Bond			8.26000	8.37000			82,093,131,261,960.00	9,938,635,746	8,047,899,800
<b>Total R207 SPOT</b>										<b>82,093,131,261,960.00</b>	<b>9,938,635,746</b>	<b>8,047,899,800</b>
<b>Total For R207</b>										<b>82,093,131,261,960.00</b>	<b>9,938,635,746</b>	<b>8,047,899,800</b>
R208	On	31/03/2021	Spot Bond			8.31000	8.42000			25,457,103,300,000.00	3,063,430,000	8,333,836,000
<b>Total R208 SPOT</b>										<b>25,457,103,300,000.00</b>	<b>3,063,430,000</b>	<b>8,333,836,000</b>
<b>Total For R208</b>										<b>25,457,103,300,000.00</b>	<b>3,063,430,000</b>	<b>8,333,836,000</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.86000	8.94500			26,560,899,612,000.00	2,997,844,200	8,068,332,000
<b>Total R209 SPOT</b>										<b>26,560,899,612,000.00</b>	<b>2,997,844,200</b>	<b>8,068,332,000</b>
<b>Total For R209</b>										<b>26,560,899,612,000.00</b>	<b>2,997,844,200</b>	<b>8,068,332,000</b>
R210	On	31/03/2028	Spot Bond			2.62000	2.65000			170,300,000,000.00	65,000,000	1,058,110,000
<b>Total R210 SPOT</b>										<b>170,300,000,000.00</b>	<b>65,000,000</b>	<b>1,058,110,000</b>
<b>Total For R210</b>										<b>170,300,000,000.00</b>	<b>65,000,000</b>	<b>1,058,110,000</b>
R211	On	31/01/2017	Spot Bond			1.93000	1.98000			916,750,000,000.00	475,000,000	1,116,010,000
<b>Total R211 SPOT</b>										<b>916,750,000,000.00</b>	<b>475,000,000</b>	<b>1,116,010,000</b>
<b>Total For R211</b>										<b>916,750,000,000.00</b>	<b>475,000,000</b>	<b>1,116,010,000</b>
R212	On	31/01/2022	Spot Bond			2.57000	2.59000			71,960,000,000.00	28,000,000	313,200,000
<b>Total R212 SPOT</b>										<b>71,960,000,000.00</b>	<b>28,000,000</b>	<b>313,200,000</b>
<b>Total For R212</b>										<b>71,960,000,000.00</b>	<b>28,000,000</b>	<b>313,200,000</b>
R213	On	28/02/2031	Spot Bond			8.83000	8.94500			6,221,635,660,000.00	704,602,000	1,113,102,000
<b>Total R213 SPOT</b>										<b>6,221,635,660,000.00</b>	<b>704,602,000</b>	<b>1,113,102,000</b>
<b>Total For R213</b>										<b>6,221,635,660,000.00</b>	<b>704,602,000</b>	<b>1,113,102,000</b>
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,553,000,000,000.00	1,162,000,000	1,887,316,000
<b>Total R214 SPOT</b>										<b>7,553,000,000,000.00</b>	<b>1,162,000,000</b>	<b>1,887,316,000</b>
<b>Total For R214</b>										<b>7,553,000,000,000.00</b>	<b>1,162,000,000</b>	<b>1,887,316,000</b>
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R220C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R220C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R221C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R221C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R222C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R222C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R223C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R223C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R224C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R224C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R225C On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R225C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R225C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R226C On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R226C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R226C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R227C On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R227C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R227C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R228C On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R228C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R228C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R229C On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R229C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R229C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R230C On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R230C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R320C On 21/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R320C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R320C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R321C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R321C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R322C On 21/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R322C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R322C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
RCSB3 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>
RCSC3 On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC4 On 06/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC5 On 09/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES03 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RESB1 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RESB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RESB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPG01 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPG01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPI01 On 22/07/2016 Spot Bond			5.25000	5.25000			0.00	0	0
<b>Total RPI01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPI01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RW02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RW21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBC2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBC2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total SBK12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBK12</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK5 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	36,020,780
<b>Total SBK5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>36,020,780</b>
<b>Total For SBK5</b>							<b>0.00</b>	<b>0</b>	<b>36,020,780</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	41,000,000
<b>Total SBK7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>41,000,000</b>
<b>Total For SBK7</b>							<b>0.00</b>	<b>0</b>	<b>41,000,000</b>
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			5,500,000,000.00	55,000	2,055,000
<b>Total SBK8 SPOT</b>							<b>5,500,000,000.00</b>	<b>55,000</b>	<b>2,055,000</b>
<b>Total For SBK8</b>							<b>5,500,000,000.00</b>	<b>55,000</b>	<b>2,055,000</b>
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
<b>Total SBK9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For SBK9</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			0.00	0	0
<b>Total SBK11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN27 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN27</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN29 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN36 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN47 On 21/07/2012 Spot Bond			2.50000	2.50000			0.00	0	0
<b>Total SBN47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN48 On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN48</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>
SBR00 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBR002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBR002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR0C 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>
SBS16 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>
SBS5 On 07/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5,200,000,000.00	52,000	52,000
<b>Total SBS9 SPOT</b>							<b>5,200,000,000.00</b>	<b>52,000</b>	<b>52,000</b>
<b>Total For SBS9</b>							<b>5,200,000,000.00</b>	<b>52,000</b>	<b>52,000</b>
SBS10 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS12 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM107 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM107 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM107</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM219 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SHI02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			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	5,000,000
<b>Total SLI2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For SLI2</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>

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			16,500,000,000.00	165,000	105,000
<b>Total SMF1 SPOT</b>							<b>16,500,000,000.00</b>	<b>165,000</b>	<b>105,000</b>
<b>Total For SMF1</b>							<b>16,500,000,000.00</b>	<b>165,000</b>	<b>105,000</b>
SMF2 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SMF2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SMF2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	80,896,000
<b>Total SMF3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>80,896,000</b>
<b>Total For SMF3</b>							<b>0.00</b>	<b>0</b>	<b>80,896,000</b>
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	7,000,000
<b>Total SNT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>7,000,000</b>
<b>Total For SNT01</b>							<b>0.00</b>	<b>0</b>	<b>7,000,000</b>
SSA01 On 28/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SSA01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN821 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN821</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 21/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN822 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN822</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN823 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN823</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN824 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN824</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN826 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN826</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
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN827 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN827</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN828 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN828</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN829 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN829</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN830 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN830</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN831 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN831</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN832 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN832</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN833 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN833</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN834 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN834</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN835 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN835</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 21/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN837 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN837</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
SYN83 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN838 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN838</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN839 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN839</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN840 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN840</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN841 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN841</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN842 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN842</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN843 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN843</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN844 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN844</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 20/10/2011 Spot Bond			100.00000	100.00000		11,100,000,000,000.00		111,000,000	58,000,000
<b>Total SYN845 SPOT</b>						<b>11,100,000,000,000.00</b>		<b>111,000,000</b>	<b>58,000,000</b>
<b>Total For SYN845</b>						<b>11,100,000,000,000.00</b>		<b>111,000,000</b>	<b>58,000,000</b>
SYN84 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN846 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN846</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN847 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN847</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN84 On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN848 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN848</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
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>
TFS79 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS79 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS79</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
TFS80 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS80 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS80</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS81 On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS81 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS81</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS82 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS82</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6E On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6C On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TL12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			5,300,000,000.00	53,000	2,053,000
<b>Total TL15 SPOT</b>							<b>5,300,000,000.00</b>	<b>53,000</b>	<b>2,053,000</b>
<b>Total For TL15</b>							<b>5,300,000,000.00</b>	<b>53,000</b>	<b>2,053,000</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			12,500,000,000.00	125,000	995,445,000
<b>Total TN17 SPOT</b>							<b>12,500,000,000.00</b>	<b>125,000</b>	<b>995,445,000</b>
<b>Total For TN17</b>							<b>12,500,000,000.00</b>	<b>125,000</b>	<b>995,445,000</b>
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			14,608,100,000,000.00	146,081,000	316,081,000
<b>Total TN20 SPOT</b>							<b>14,608,100,000,000.00</b>	<b>146,081,000</b>	<b>316,081,000</b>
<b>Total For TN20</b>							<b>14,608,100,000,000.00</b>	<b>146,081,000</b>	<b>316,081,000</b>
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			16,600,000,000,000.00	166,000,000	143,000,000
<b>Total TN23 SPOT</b>							<b>16,600,000,000,000.00</b>	<b>166,000,000</b>	<b>143,000,000</b>
<b>Total For TN23</b>							<b>16,600,000,000,000.00</b>	<b>166,000,000</b>	<b>143,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			0.00	0	97,000,000
<b>Total TN25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>97,000,000</b>
<b>Total For TN25</b>							<b>0.00</b>	<b>0</b>	<b>97,000,000</b>
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000		13,624,400,000,000.00		136,244,000	75,244,000
<b>Total TN27 SPOT</b>						<b>13,624,400,000,000.00</b>		<b>136,244,000</b>	<b>75,244,000</b>
<b>Total For TN27</b>						<b>13,624,400,000,000.00</b>		<b>136,244,000</b>	<b>75,244,000</b>
TNF11 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TNF11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF11</b>							<b>0.00</b>	<b>0</b>	<b>0</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>
TSP11 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP111 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP111</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP117 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP117</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	2,000,000
<b>Total TSP118 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
<b>Total For TSP118</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP12 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP120 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP120</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 02/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP121 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP121</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP122 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP122</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 05/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP123</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	35,000,000
<b>Total UG21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
<b>Total For UG21</b>							<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	2,000,000
<b>Total UTR02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
<b>Total For UTR02</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR041 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR041</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR042 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR043 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR043</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR4C 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
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>
VOYT01 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			6,000,100,000,000.00	60,001,000	158,701,000
<b>Total WS04 SPOT</b>							<b>6,000,100,000,000.00</b>	<b>60,001,000</b>	<b>158,701,000</b>
<b>Total For WS04</b>							<b>6,000,100,000,000.00</b>	<b>60,001,000</b>	<b>158,701,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	206,000,000
<b>Total WS05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>206,000,000</b>
<b>Total For WS05</b>							<b>0.00</b>	<b>0</b>	<b>206,000,000</b>
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total WSP1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			0.00	0	73,000,000
<b>Total WSP2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>73,000,000</b>
<b>Total For WSP2</b>							<b>0.00</b>	<b>0</b>	<b>73,000,000</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>
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			0.00	0	125,000,000
<b>Total WSP5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>125,000,000</b>
<b>Total For WSP5</b>							<b>0.00</b>	<b>0</b>	<b>125,000,000</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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z071 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z071</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z083 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z083</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA001 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA002 On 16/08/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA003 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA004 On 12/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA005 On 12/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007 On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA007 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA007</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA008 On 19/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA008 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA008</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA009 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA009 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA009</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA010 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA010 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA010</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA011 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA011 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA011</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA012 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA012</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA015 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA015</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA016 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA016</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA021 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA021</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA022 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA022</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA023</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA026 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA026</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>522,390,983,808,960.00</b>	<b>57,533,097,946</b>	<b>84,920,475,770</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for SPOT :</b>							<b>522,390,983,808,960.00</b>	<b>57,533,097,946</b>	<b>84,920,475,770</b>
<b>Total Futures</b>							<b>522,391,539,931,209.00</b>	<b>57,533,102,362</b>	<b>84,920,698,151</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>20,440</b>
<b>Grand Total:</b>							<b>522,391,539,931,209.00</b>	<b>57,533,102,362</b>	<b>84,920,718,591</b>