



# Interest Rates Daily MTM Report

Daily summary for: 26/01/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 20/04/2012 Any day expiry			7.88770	8.15280		16.13	0.00	1,340	0
<b>Total ANY DAY EXPIRY CAAW \$ Future</b>							<b>0.00</b>	<b>1,340</b>	<b>0</b>
ANY D On 20/04/2012 Any day expiry	8.10	Call		287.00000	172,000	17.24	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.10	Put		234.00000	384,000	17.24	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.15	Call		265.00000	159,000	17.51	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.15	Put		262.00000	421,000	17.51	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.05	Call		311.00000	187,000	16.96	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.05	Put		208.00000	349,000	16.96	0.00	0	0
<b>Total ANY DAY EXPIRY CAAW \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANY DAY EXPIRY</b>							<b>0.00</b>	<b>1,340</b>	<b>0</b>
<b>Total for Any day expiry</b>							<b>0.00</b>	<b>1,340</b>	<b>0</b>
CF CA On 30/03/2012 Can-Do Future			0.13580	0.24220			0.00	100,000	0
<b>Total CF CANDO CAAN Future</b>							<b>0.00</b>	<b>100,000</b>	<b>0</b>
<b>Total For CF CANDO CAAN</b>							<b>0.00</b>	<b>100,000</b>	<b>0</b>
CF CA On 30/03/2012 Can-Do Future			0.15150	0.09050			0.00	0	100,000
<b>Total CF CANDO CAAO Future</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For CF CANDO CAAO</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CA On 31/01/2012 Can-Do Future				0.02810			0.00	0	12,500
<b>Total CF CANDO CAAS Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CF CANDO CAAS</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CA On 29/02/2012 Can-Do Future			0.07350	0.14890			0.00	0	12,500
<b>Total CF CANDO CAAT Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total For CF CANDO CAAT</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CA On 31/01/2012 Can-Do Future			0.02160	0.00050			0.00	0	19,481
<b>Total CF CANDO CAAU Future</b>							<b>0.00</b>	<b>0</b>	<b>19,481</b>
<b>Total For CF CANDO CAAU</b>							<b>0.00</b>	<b>0</b>	<b>19,481</b>
CF CA On 29/02/2012 Can-Do Future			0.09410	0.02870			0.00	0	12,987
<b>Total CF CANDO CAAV Future</b>							<b>0.00</b>	<b>0</b>	<b>12,987</b>
<b>Total For CF CANDO CAAV</b>							<b>0.00</b>	<b>0</b>	<b>12,987</b>
<b>Total for Can-Do Future</b>							<b>0.00</b>	<b>100,000</b>	<b>157,468</b>
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157/R201 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157/R206 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

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>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
<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>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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 02/02/2012 Bond Future			6.47100	6.65900		3.17	0.00	0	9,364
R157 On 03/05/2012 Bond Future			6.54100	6.74500		3.29	0.00	0	1,597
R157 On 02/08/2012 Bond Future			6.57400	6.79700		3.91	0.00	0	0
R157 On 01/11/2012 Bond Future			6.59800	6.84500		4.06	0.00	0	0
R157 On 07/02/2013 Bond Future			6.61500	6.88400			0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>10,961</b>
R157 On 02/02/2012 Bond Future	8.50	Call		6,358.00000	7,032,000	3.30	0.00	0	0
R157 On 02/02/2012 Bond Future	8.50	Put		0.00000	0,000	3.30	0.00	0	0
R157 On 02/02/2012 Bond Future	8.55	Call		6,524.00000	7,198,000	3.30	0.00	0	0
R157 On 02/02/2012 Bond Future	8.55	Put		0.00000	0,000	3.30	0.00	0	0
R157 On 02/02/2012 Bond Future	8.45	Call		6,191.00000	6,865,000	3.30	0.00	0	0
R157 On 02/02/2012 Bond Future	8.45	Put		0.00000	0,000	3.30	0.00	0	0
R157 On 02/02/2012 Bond Future	6.55	Call		88.00000	391,000	3.13	0.00	0	0
R157 On 02/02/2012 Bond Future	6.55	Put		478.00000	107,000	3.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.00	Put		2,384.00000	1,710,000	3.02	0.00	0	0
R157	On	02/02/2012	Bond Future	6.00	Call		0.00000	0,000	3.02	0.00	0	130
R157	On	02/02/2012	Bond Future	7.05	Call		1,389.00000	2,061,000	3.21	0.00	0	0
R157	On	02/02/2012	Bond Future	7.05	Put		2.00000	0,000	3.21	0.00	0	130
R157	On	02/02/2012	Bond Future	6.25	Put		1,473.00000	815,000	3.07	0.00	0	0
R157	On	02/02/2012	Bond Future	6.25	Call		1.00000	17,000	3.07	0.00	0	3,960
R157	On	02/02/2012	Bond Future	6.45	Put		777.00000	260,000	3.11	0.00	0	0
R157	On	02/02/2012	Bond Future	6.45	Call		27.00000	184,000	3.11	0.00	0	1,320
R157	On	02/02/2012	Bond Future	6.65	Call		219.00000	676,000	3.15	0.00	0	0
R157	On	02/02/2012	Bond Future	6.65	Put		251.00000	34,000	3.15	0.00	0	1,320
R157	On	02/02/2012	Bond Future	7.20	Call		1,914.00000	2,588,000	3.23	0.00	0	0
R157	On	02/02/2012	Bond Future	7.20	Put		0.00000	0,000	3.23	0.00	0	3,960
R157	On	03/05/2012	Bond Future	8.25	Call		4,879.00000	5,552,000	3.56	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		11.00000	4,000	3.56	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		5,034.00000	5,709,000	3.56	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		8.00000	3,000	3.56	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		4,723.00000	5,396,000	3.56	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		12.00000	6,000	3.56	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Call		3,940.00000	4,539,000	4.22	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		314.00000	225,000	4.22	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		4,064.00000	4,669,000	4.22	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		291.00000	208,000	4.22	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		3,818.00000	4,410,000	4.22	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		340.00000	244,000	4.22	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Call		1,898.00000	2,359,000	4.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	7.00	Put		1,461.00000	1,221,000	4.16	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Call		1,982.00000	2,451,000	4.18	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Put		1,404.00000	1,172,000	4.18	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Call		1,820.00000	2,267,000	4.14	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Put		1,524.00000	1,270,000	4.14	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Call		0.00000	347,000		0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Put		0.00000	0,000		0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Call		0.00000	476,000		0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Put		0.00000	0,000		0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Call		0.00000	219,000		0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Put		0.00000	0,000		0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>10,820</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>21,781</b>
R186	On	02/02/2012	Bond Future			8.22100	8.36700		12.24	0.00	0	24,229
R186	On	03/05/2012	Bond Future			8.30000	8.45100		12.23	0.00	0	13,919
R186	On	02/08/2012	Bond Future			8.36600	8.52200		14.02	0.00	0	0
R186	On	01/11/2012	Bond Future			8.43000	8.59100		14.34	0.00	0	0
R186	On	07/02/2013	Bond Future			8.49600	8.66100			0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>38,148</b>
R186	On	02/02/2012	Bond Future	9.00	Call		5,796.00000	7,192,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		2.00000	0,000	12.58	0.00	0	100
R186	On	02/02/2012	Bond Future	9.05	Call		6,235.00000	7,631,000	12.61	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		1.00000	0,000	12.61	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		5,355.00000	6,749,000	12.55	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		4.00000	0,000	12.55	0.00	0	0
R186	On	02/02/2012	Bond Future	7.75	Put		6,073.00000	4,681,000	11.73	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	7.75	Call		1.00000	7,000	11.73	0.00	0	6,000
R186	On	02/02/2012	Bond Future	6.75	Put		16,899.00000	15,501,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	11.56	0.00	0	6,000
R186	On	02/02/2012	Bond Future	8.00	Put		3,597.00000	2,305,000	11.90	0.00	0	0
R186	On	02/02/2012	Bond Future	8.00	Call		38.00000	144,000	11.90	0.00	0	100
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	12.92	0.00	0	0
R186	On	02/02/2012	Bond Future	13.25	Call		35,643.00000	37,041,000	12.92	0.00	0	0
R186	On	02/02/2012	Bond Future	98.00	Call		107,417.00000	108,815,000	12.92	0.00	0	0
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	12.92	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		6,183.00000	7,277,000	12.61	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		1,230.00000	907,000	12.61	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		6,511.00000	7,628,000	12.65	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		1,122.00000	822,000	12.65	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		5,860.00000	6,930,000	12.57	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		1,346.00000	998,000	12.57	0.00	0	0
R186	On	03/05/2012	Bond Future	7.90	Put		6,388.00000	5,364,000	11.84	0.00	0	0
R186	On	03/05/2012	Bond Future	7.90	Call		1,094.00000	1,488,000	11.84	0.00	0	2,250
R186	On	03/05/2012	Bond Future	8.20	Put		4,378.00000	3,554,000	12.03	0.00	0	0
R186	On	03/05/2012	Bond Future	8.20	Call		2,008.00000	2,602,000	12.03	0.00	0	750
R186	On	03/05/2012	Bond Future	8.50	Call		3,293.00000	4,097,000	12.23	0.00	0	0
R186	On	03/05/2012	Bond Future	8.50	Put		2,838.00000	2,225,000	12.23	0.00	0	750
R186	On	03/05/2012	Bond Future	8.85	Call		5,235.00000	6,252,000	12.50	0.00	0	0
R186	On	03/05/2012	Bond Future	8.85	Put		1,605.00000	1,204,000	12.50	0.00	0	2,250
R186	On	02/08/2012	Bond Future	8.75	Call		5,905.00000	6,762,000	14.31	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		3,848.00000	3,267,000	14.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.80	Call		6,170.00000	7,047,000	14.37	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		3,669.00000	3,108,000	14.37	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		5,645.00000	6,481,000	14.25	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		4,035.00000	3,432,000	14.25	0.00	0	0
R186	On	01/11/2012	Bond Future	8.75	Call		6,695.00000	7,639,000	14.62	0.00	0	0
R186	On	01/11/2012	Bond Future	8.75	Put		5,281.00000	4,767,000	14.62	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Call		6,947.00000	7,907,000	14.68	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Put		5,093.00000	4,595,000	14.68	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Call		6,460.00000	7,376,000	14.56	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Put		5,488.00000	4,946,000	14.56	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Call		0.00000	36,000		0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Call		0.00000	483,000		0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Put		0.00000	413,000		0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>18,200</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>56,348</b>
R189	On	02/02/2012	Bond Future			218.93642	218.93449			0.00	0	0
R189	On	03/05/2012	Bond Future			215.70778	215.00000			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R189	On	02/02/2012	Bond Future	218.00	Call		934.00000	936,000		0.00	0	0
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0
R189	On	02/02/2012	Bond Future	218.05	Call		884.00000	886,000		0.00	0	0
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0
R189	On	02/02/2012	Bond Future	217.95	Call		984.00000	986,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.00	Call		0.00000	708,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.05	Call		0.00000	658,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0
R189	On	03/05/2012	Bond Future	214.95	Call		0.00000	758,000		0.00	0	0
R189	On	03/05/2012	Bond Future	214.95	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	02/02/2012	Bond Future			248.16063	248.14269			239,475,007.95	965	0
R197	On	03/05/2012	Bond Future			251.64986	251.60000			242,842,114.90	965	965
<b>Total R197 Future</b>										<b>482,317,122.85</b>	<b>1,930</b>	<b>965</b>
R197	On	02/02/2012	Bond Future	237.00	Call		11,143.00000	11,161,000		0.00	0	0
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0
R197	On	02/02/2012	Bond Future	237.05	Call		11,093.00000	11,111,000		0.00	0	0
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0
R197	On	02/02/2012	Bond Future	236.95	Call		11,193.00000	11,211,000		0.00	0	0
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.00	Call		0.00000	650,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.05	Call		0.00000	600,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0
R197	On	03/05/2012	Bond Future	250.95	Call		0.00000	700,000		0.00	0	0
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>482,317,122.85</b>	<b>1,930</b>	<b>965</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future			6.02400	6.20600		2.55	0.00	0	3,124
R201	On	03/05/2012	Bond Future			6.05900	6.26000		2.64	0.00	0	0
R201	On	02/08/2012	Bond Future			6.04600	6.27000		3.18	0.00	0	0
R201	On	01/11/2012	Bond Future			6.00600	6.25800		3.30	0.00	0	0
R201	On	07/02/2013	Bond Future			5.92500	6.20700			0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,124</b>
R201	On	02/02/2012	Bond Future	8.25	Call		5,342.00000	5,835,000	2.64	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	2.64	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		5,469.00000	5,961,000	2.64	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	2.64	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		5,216.00000	5,708,000	2.64	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	2.64	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		3,611.00000	4,105,000	2.85	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		7.00000	2,000	2.85	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		3,728.00000	4,223,000	2.85	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		5.00000	2,000	2.85	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		3,494.00000	3,988,000	2.85	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		8.00000	4,000	2.85	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call		2,911.00000	3,360,000	3.44	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		192.00000	136,000	3.44	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		3,004.00000	3,457,000	3.44	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		176.00000	124,000	3.44	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		2,819.00000	3,264,000	3.44	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		208.00000	148,000	3.44	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Call		1,524.00000	1,843,000	3.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.50	Put		1,036.00000	844,000	3.39	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Call		1,588.00000	1,912,000	3.41	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Put		1,000.00000	812,000	3.41	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Call		1,462.00000	1,775,000	3.37	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Put		1,075.00000	876,000	3.37	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Call		0.00000	579,000		0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Put		0.00000	0,000		0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Call		0.00000	668,000		0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Put		0.00000	0,000		0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Call		0.00000	491,000		0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Put		0.00000	0,000		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>3,124</b>
R202	On	02/02/2012	Bond Future			186.95266	186.93842			6,780,212,120.22	36,267	476
R202	On	03/05/2012	Bond Future			189.58113	189.56680			6,875,538,841.71	36,267	36,267
<b>Total R202 Future</b>										<b>13,655,750,961.93</b>	<b>72,534</b>	<b>36,743</b>
R202	On	02/02/2012	Bond Future	177.00	Call		9,938.00000	9,953,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.05	Call		9,888.00000	9,903,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	176.95	Call		9,988.00000	10,003,000		0.00	0	0
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	419,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	469,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	369,000		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>13,655,750,961.93</b>	<b>72,534</b>	<b>36,743</b>
R203	On	02/02/2012	Bond Future			7.14200	7.33400		5.78	95,319,109.60	880	3,569
R203	On	03/05/2012	Bond Future			7.22500	7.42800		5.90	0.00	0	1,404
R203	On	02/08/2012	Bond Future			7.28600	7.50100		6.83	0.00	0	0
R203	On	01/11/2012	Bond Future			7.34500	7.57400		6.83	0.00	0	0
R203	On	07/02/2013	Bond Future			7.40800	7.64900			0.00	0	0
<b>Total R203 Future</b>										<b>95,319,109.60</b>	<b>880</b>	<b>4,973</b>
R203	On	02/02/2012	Bond Future	8.75	Call		6,326.00000	7,223,000	6.11	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000	6.11	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		6,541.00000	7,437,000	6.11	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000	6.11	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		6,111.00000	7,007,000	6.11	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	0,000	6.11	0.00	0	0
R203	On	02/02/2012	Bond Future	6.95	Put		1,808.00000	970,000	5.68	0.00	0	0
R203	On	02/02/2012	Bond Future	6.95	Call		6.00000	64,000	5.68	0.00	0	2,640
R203	On	02/02/2012	Bond Future	7.20	Put		745.00000	225,000	5.76	0.00	0	0
R203	On	02/02/2012	Bond Future	7.20	Call		121.00000	497,000	5.76	0.00	0	880
R203	On	02/02/2012	Bond Future	7.35	Call		388.00000	1,028,000	5.82	0.00	0	0
R203	On	02/02/2012	Bond Future	7.35	Put		314.00000	58,000	5.82	0.00	0	880
R203	On	02/02/2012	Bond Future	7.95	Call		2,813.00000	3,709,000	6.01	0.00	0	0
R203	On	02/02/2012	Bond Future	7.95	Put		1.00000	0,000	6.01	0.00	0	2,640
R203	On	03/05/2012	Bond Future	8.75	Call		5,745.00000	6,622,000	6.38	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		64.00000	33,000	6.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Call		5,943.00000	6,824,000	6.38	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		55.00000	28,000	6.38	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		5,548.00000	6,420,000	6.38	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		75.00000	39,000	6.38	0.00	0	0
R203	On	03/05/2012	Bond Future	7.00	Put		2,447.00000	1,834,000	5.74	0.00	0	0
R203	On	03/05/2012	Bond Future	7.00	Call		521.00000	816,000	5.74	0.00	0	4,200
R203	On	03/05/2012	Bond Future	7.15	Put		1,983.00000	1,443,000	5.79	0.00	0	0
R203	On	03/05/2012	Bond Future	7.15	Call		737.00000	1,105,000	5.79	0.00	0	1,400
R203	On	03/05/2012	Bond Future	7.45	Call		1,325.00000	1,845,000	5.88	0.00	0	0
R203	On	03/05/2012	Bond Future	7.45	Put		1,227.00000	839,000	5.88	0.00	0	1,400
R203	On	03/05/2012	Bond Future	7.80	Call		2,281.00000	2,955,000	6.04	0.00	0	0
R203	On	03/05/2012	Bond Future	7.80	Put		642.00000	408,000	6.04	0.00	0	4,200
R203	On	02/08/2012	Bond Future	8.50	Call		4,852.00000	5,605,000	7.32	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		703.00000	535,000	7.32	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		5,008.00000	5,771,000	7.32	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		656.00000	499,000	7.32	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		4,691.00000	5,436,000	7.30	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		744.00000	569,000	7.30	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Call		2,891.00000	3,442,000	6.97	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Put		2,178.00000	1,792,000	6.97	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Call		3,009.00000	3,572,000	7.00	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Put		2,094.00000	1,720,000	7.00	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Call		2,773.00000	3,314,000	6.94	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Put		2,262.00000	1,866,000	6.94	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Call		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.50	Put		0.00000	3,622,000		0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Call		0.00000	0,000		0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Put		0.00000	3,418,000		0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Call		0.00000	0,000		0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Put		0.00000	3,826,000		0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>18,240</b>
<b>Total For R203</b>										<b>95,319,109.60</b>	<b>880</b>	<b>23,213</b>
R204	On	02/02/2012	Bond Future			7.43200	7.62900		7.21	0.00	0	3,450
R204	On	03/05/2012	Bond Future			7.51600	7.72200		7.30	0.00	0	1,702
R204	On	02/08/2012	Bond Future			7.58400	7.80000		8.44	0.00	0	0
R204	On	01/11/2012	Bond Future			7.64700	7.87500		8.51	0.00	0	0
R204	On	07/02/2013	Bond Future			7.71200	7.95000			0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,152</b>
R204	On	02/02/2012	Bond Future	9.00	Call		7,000.00000	8,058,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		7,243.00000	8,301,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		6,755.00000	7,813,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	7.25	Put		2,058.00000	1,078,000	7.00	0.00	0	0
R204	On	02/02/2012	Bond Future	7.25	Call		10.00000	88,000	7.00	0.00	0	540
R204	On	02/02/2012	Bond Future	8.00	Call		1,971.00000	3,014,000	7.31	0.00	0	0
R204	On	02/02/2012	Bond Future	8.00	Put		15.00000	0,000	7.31	0.00	0	540
R204	On	02/02/2012	Bond Future	7.50	Call		165.00000	617,000	7.10	0.00	0	0
R204	On	02/02/2012	Bond Future	7.50	Put		856.00000	250,000	7.10	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		5,346.00000	6,324,000	7.84	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		215.00000	124,000	7.84	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		5,561.00000	6,549,000	7.84	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		189.00000	108,000	7.84	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		5,129.00000	6,099,000	7.81	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		240.00000	141,000	7.81	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Call		4,615.00000	5,423,000	8.90	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		1,203.00000	928,000	8.90	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		4,789.00000	5,609,000	8.93	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		1,139.00000	876,000	8.93	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		4,443.00000	5,239,000	8.87	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		1,270.00000	983,000	8.87	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Call		3,385.00000	4,012,000	8.51	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Put		2,787.00000	2,311,000	8.51	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Call		3,521.00000	4,162,000	8.54	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Put		2,685.00000	2,223,000	8.54	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Call		3,257.00000	3,871,000	8.49	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Put		2,897.00000	2,409,000	8.49	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Call		0.00000	1,337,000		0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Call		0.00000	1,567,000		0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Call		0.00000	1,107,000		0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Put		0.00000	0,000		0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,080</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>6,232</b>

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			5.87400	6.03600		1.61	0.00	0	300
R206	On	03/05/2012	Bond Future			5.90700	6.09400		1.69	0.00	0	0
R206	On	02/08/2012	Bond Future			5.86200	6.08400		2.02	0.00	0	0
R206	On	01/11/2012	Bond Future			5.74800	6.01600		2.09	0.00	0	0
R206	On	07/02/2013	Bond Future			5.50800	5.83800			0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>300</b>
R206	On	02/02/2012	Bond Future	8.00	Call		3,522.00000	3,819,000	1.62	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	1.62	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		3,609.00000	3,907,000	1.62	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	1.62	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		3,434.00000	3,732,000	1.62	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	1.62	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		2,228.00000	2,527,000	1.77	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		3.00000	1,000	1.77	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		2,305.00000	2,605,000	1.77	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		2.00000	1,000	1.77	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		2,151.00000	2,449,000	1.77	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		4.00000	1,000	1.77	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call		1,711.00000	1,981,000	2.15	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		124.00000	88,000	2.15	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		1,768.00000	2,040,000	2.15	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		114.00000	80,000	2.15	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		1,655.00000	1,921,000	2.15	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		136.00000	96,000	2.15	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Call		741.00000	914,000	2.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	6.00	Put		759.00000	624,000	2.09	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Call		772.00000	950,000	2.10	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Put		733.00000	603,000	2.10	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Call		711.00000	881,000	2.09	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Put		787.00000	648,000	2.09	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Call		0.00000	442,000		0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Put		0.00000	0,000		0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Call		0.00000	487,000		0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Put		0.00000	0,000		0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Call		0.00000	397,000		0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Put		0.00000	0,000		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>300</b>
R207	On	02/02/2012	Bond Future			7.66700	7.84800		7.43	0.00	0	19,681
R207	On	03/05/2012	Bond Future			7.75300	7.94200		8.48	993,821.20	10	23,784
R207	On	02/08/2012	Bond Future			7.82300	8.02100		9.72	0.00	0	0
R207	On	01/11/2012	Bond Future			7.88700	8.09400		9.93	0.00	0	0
R207	On	07/02/2013	Bond Future			7.95500	8.16900			0.00	0	0
<b>Total R207 Future</b>										<b>993,821.20</b>	<b>10</b>	<b>43,465</b>
R207	On	02/02/2012	Bond Future	9.00	Call		6,294.00000	7,332,000	7.90	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.90	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		6,555.00000	7,593,000	7.90	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.90	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		6,031.00000	7,070,000	7.90	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.90	0.00	0	0
R207	On	02/02/2012	Bond Future	7.35	Put		2,892.00000	1,864,000	7.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	7.35	Call		1.00000	12,000	7.23	0.00	0	1,920
R207	On	02/02/2012	Bond Future	7.65	Put		1,206.00000	451,000	7.38	0.00	0	0
R207	On	02/02/2012	Bond Future	7.65	Call		69.00000	353,000	7.38	0.00	0	640
R207	On	02/02/2012	Bond Future	7.85	Call		417.00000	1,128,000	7.48	0.00	0	0
R207	On	02/02/2012	Bond Future	7.85	Put		406.00000	78,000	7.48	0.00	0	640
R207	On	02/02/2012	Bond Future	8.50	Call		3,627.00000	4,666,000	7.78	0.00	0	0
R207	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	7.78	0.00	0	1,920
R207	On	03/05/2012	Bond Future	8.75	Call		4,731.00000	5,643,000	8.91	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		387.00000	246,000	8.91	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		4,953.00000	5,877,000	8.94	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		348.00000	219,000	8.94	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		4,512.00000	5,410,000	8.88	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		429.00000	274,000	8.88	0.00	0	0
R207	On	03/05/2012	Bond Future	7.45	Put		3,431.00000	2,699,000	8.23	0.00	0	0
R207	On	03/05/2012	Bond Future	7.45	Call		660.00000	981,000	8.23	0.00	0	2,400
R207	On	03/05/2012	Bond Future	7.65	Put		2,647.00000	2,019,000	8.32	0.00	0	0
R207	On	03/05/2012	Bond Future	7.65	Call		1,014.00000	1,439,000	8.32	0.00	0	800
R207	On	03/05/2012	Bond Future	8.00	Call		1,890.00000	2,503,000	8.48	0.00	0	0
R207	On	03/05/2012	Bond Future	8.00	Put		1,570.00000	1,130,000	8.48	0.00	0	800
R207	On	03/05/2012	Bond Future	8.30	Call		2,894.00000	3,650,000	8.65	0.00	0	0
R207	On	03/05/2012	Bond Future	8.30	Put		938.00000	641,000	8.65	0.00	0	2,400
R207	On	02/08/2012	Bond Future	8.75	Call		5,110.00000	5,899,000	10.29	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		1,290.00000	1,008,000	10.29	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		5,297.00000	6,099,000	10.33	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		1,222.00000	953,000	10.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.70	Call		4,925.00000	5,702,000	10.25	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		1,361.00000	1,066,000	10.25	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Call		3,808.00000	4,487,000	10.11	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Put		2,998.00000	2,589,000	10.11	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Call		3,955.00000	4,647,000	10.15	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Put		2,887.00000	2,491,000	10.15	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Call		3,668.00000	4,329,000	10.07	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Put		3,117.00000	2,689,000	10.07	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Call		0.00000	1,497,000		0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Call		0.00000	1,748,000		0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Call		0.00000	1,246,000		0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Put		0.00000	0,000		0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>11,520</b>
<b>Total For R207</b>										<b>993,821.20</b>	<b>10</b>	<b>54,985</b>
R208	On	02/02/2012	Bond Future			7.72100	7.89800		7.83	0.00	0	9,363
R208	On	03/05/2012	Bond Future			7.79800	7.98200		9.35	0.00	0	8,877
R208	On	02/08/2012	Bond Future			7.86100	8.05200		10.72	0.00	0	0
R208	On	01/11/2012	Bond Future			7.92200	8.12000		10.96	0.00	0	0
R208	On	07/02/2013	Bond Future			7.98500	8.18900			0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>18,240</b>
R208	On	02/02/2012	Bond Future	9.00	Call		6,448.00000	7,540,000	8.37	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	8.37	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		6,727.00000	7,819,000	8.37	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	8.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	8.95	Call		6,168.00000	7,260,000	8.34	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	8.34	0.00	0	0
R208	On	02/02/2012	Bond Future	7.45	Put		2,796.00000	1,723,000	7.53	0.00	0	0
R208	On	02/02/2012	Bond Future	7.45	Call		1.00000	19,000	7.53	0.00	0	2,880
R208	On	02/02/2012	Bond Future	7.70	Put		1,288.00000	476,000	7.66	0.00	0	0
R208	On	02/02/2012	Bond Future	7.70	Call		65.00000	345,000	7.66	0.00	0	960
R208	On	02/02/2012	Bond Future	7.90	Call		432.00000	1,179,000	7.77	0.00	0	0
R208	On	02/02/2012	Bond Future	7.90	Put		420.00000	75,000	7.77	0.00	0	960
R208	On	02/02/2012	Bond Future	8.55	Call		3,886.00000	4,978,000	8.13	0.00	0	0
R208	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	8.13	0.00	0	2,880
R208	On	03/05/2012	Bond Future	9.00	Call		6,071.00000	7,086,000	9.98	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		235.00000	143,000	9.98	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		6,317.00000	7,341,000	9.98	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		207.00000	123,000	9.98	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		5,825.00000	6,829,000	9.95	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		265.00000	161,000	9.95	0.00	0	0
R208	On	03/05/2012	Bond Future	7.50	Put		3,618.00000	2,846,000	9.09	0.00	0	0
R208	On	03/05/2012	Bond Future	7.50	Call		681.00000	1,017,000	9.09	0.00	0	3,000
R208	On	03/05/2012	Bond Future	7.70	Put		2,766.00000	2,108,000	9.19	0.00	0	0
R208	On	03/05/2012	Bond Future	7.70	Call		1,062.00000	1,511,000	9.19	0.00	0	1,000
R208	On	03/05/2012	Bond Future	8.05	Call		2,012.00000	2,665,000	9.38	0.00	0	0
R208	On	03/05/2012	Bond Future	8.05	Put		1,607.00000	1,153,000	9.38	0.00	0	1,000
R208	On	03/05/2012	Bond Future	8.35	Call		3,105.00000	3,912,000	9.57	0.00	0	0
R208	On	03/05/2012	Bond Future	8.35	Put		939.00000	639,000	9.57	0.00	0	3,000
R208	On	02/08/2012	Bond Future	8.75	Call		5,415.00000	6,233,000	11.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.75	Put		1,455.00000	1,151,000	11.40	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		5,615.00000	6,446,000	11.44	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		1,380.00000	1,089,000	11.44	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		5,217.00000	6,022,000	11.35	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		1,534.00000	1,217,000	11.35	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Call		3,915.00000	4,561,000	10.96	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Put		3,179.00000	2,690,000	10.96	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Call		4,075.00000	4,735,000	11.00	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Put		3,058.00000	2,583,000	11.00	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Call		3,764.00000	4,396,000	10.94	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Put		3,310.00000	2,807,000	10.94	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Call		0.00000	84,000		0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Call		0.00000	365,000		0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Put		0.00000	197,000		0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>15,680</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>33,920</b>
R209	On	02/02/2012	Bond Future			8.65600	8.76700		16.61	0.00	0	1,555
R209	On	03/05/2012	Bond Future			8.72500	8.83900		16.59	0.00	0	1,335
R209	On	02/08/2012	Bond Future			8.78400	8.90100		19.03	0.00	0	0
R209	On	01/11/2012	Bond Future			8.84200	8.96200		19.45	0.00	0	0
R209	On	07/02/2013	Bond Future			8.90200	9.02400			0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,890</b>
R209	On	02/02/2012	Bond Future	9.00	Call		1,977.00000	2,756,000	16.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.00	Put		162.00000	50,000	16.83	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		2,304.00000	3,117,000	16.87	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		108.00000	31,000	16.87	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		1,667.00000	2,403,000	16.79	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		235.00000	81,000	16.79	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		3,221.00000	3,817,000	16.83	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		1,976.00000	1,670,000	16.83	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		3,446.00000	4,061,000	16.88	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		1,821.00000	1,534,000	16.88	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		3,005.00000	3,580,000	16.78	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		2,143.00000	1,816,000	16.78	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call		5,615.00000	6,198,000	19.40	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		2,989.00000	2,657,000	19.40	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		5,841.00000	6,436,000	19.47	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		2,851.00000	2,531,000	19.47	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		5,393.00000	5,964,000	19.33	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		3,134.00000	2,790,000	19.33	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Call		5,178.00000	5,694,000	19.45	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Put		4,888.00000	4,476,000	19.45	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Call		5,380.00000	5,907,000	19.53	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Put		4,711.00000	4,311,000	19.53	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Call		4,989.00000	5,494,000	19.41	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Put		5,081.00000	4,658,000	19.41	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Call		0.00000	750,000		0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	9.05	Call		0.00000	1,128,000		0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Call		0.00000	369,000		0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Put		0.00000	0,000		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>2,890</b>
R210	On	02/02/2012	Bond Future			139.50876	139.49800			102,538,938.60	735	20
R210	On	03/05/2012	Bond Future			139.71270	139.70000			102,688,834.50	735	735
<b>Total R210 Future</b>										<b>205,227,773.10</b>	<b>1,470</b>	<b>755</b>
R210	On	02/02/2012	Bond Future	131.00	Call		8,498.00000	8,509,000		0.00	0	0
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0
R210	On	02/02/2012	Bond Future	131.05	Call		8,448.00000	8,459,000		0.00	0	0
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0
R210	On	02/02/2012	Bond Future	130.95	Call		8,548.00000	8,559,000		0.00	0	0
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.00	Call		0.00000	713,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.05	Call		0.00000	663,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0
R210	On	03/05/2012	Bond Future	138.95	Call		0.00000	763,000		0.00	0	0
R210	On	03/05/2012	Bond Future	138.95	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>205,227,773.10</b>	<b>1,470</b>	<b>755</b>
R211	On	02/02/2012	Bond Future			116.65483	116.65044			55,994,318.40	480	0
R211	On	03/05/2012	Bond Future			118.29498	118.20000			56,781,590.40	480	480
<b>Total R211 Future</b>										<b>112,775,908.80</b>	<b>960</b>	<b>480</b>
R211	On	02/02/2012	Bond Future	110.50	Call		6,150.00000	6,155,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Call		6,100.00000	6,105,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.45	Call		6,200.00000	6,205,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.20	Call		0.00000	95,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.25	Call		0.00000	45,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.15	Call		0.00000	145,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.15	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>112,775,908.80</b>	<b>960</b>	<b>480</b>
R212	On	02/02/2012	Bond Future			113.67586	113.76734			303,173,518.62	2,667	10
R212	On	03/05/2012	Bond Future			115.27416	115.30000			279,770,386.32	2,427	2,427
<b>Total R212 Future</b>										<b>582,943,904.94</b>	<b>5,094</b>	<b>2,437</b>
R212	On	02/02/2012	Bond Future	108.50	Call		5,267.00000	5,176,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.55	Call		5,217.00000	5,126,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.45	Call		5,317.00000	5,226,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.30	Call		0.00000	0,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	26,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.35	Call		0.00000	0,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	76,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2012	Bond Future	115.25	Call		0.00000	24,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.25	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>582,943,904.94</b>	<b>5,094</b>	<b>2,437</b>
R213	On	02/02/2012	Bond Future			8.64100	8.75800		14.93	0.00	0	487
R213	On	03/05/2012	Bond Future			8.71600	8.83500		14.91	0.00	0	0
R213	On	02/08/2012	Bond Future			8.78000	8.90200		17.11	0.00	0	0
R213	On	01/11/2012	Bond Future			8.84400	8.97000		17.49	0.00	0	0
R213	On	07/02/2013	Bond Future			8.91300	9.04100			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>487</b>
R213	On	02/02/2012	Bond Future	9.00	Call		2,069.00000	2,912,000	15.13	0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		152.00000	44,000	15.13	0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		2,406.00000	3,282,000	15.17	0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		101.00000	26,000	15.17	0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call		1,749.00000	2,549,000	15.09	0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		222.00000	71,000	15.09	0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		4,503.00000	5,227,000	15.35	0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		1,302.00000	1,073,000	15.35	0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		4,765.00000	5,506,000	15.39	0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		1,191.00000	979,000	15.39	0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		4,247.00000	4,954,000	15.31	0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		1,422.00000	1,176,000	15.31	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Call		5,700.00000	6,314,000	17.45	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		3,039.00000	2,689,000	17.45	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		5,932.00000	6,557,000	17.52	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		2,899.00000	2,560,000	17.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.20	Call		5,472.00000	6,072,000	17.38	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		3,186.00000	2,821,000	17.38	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Call		5,221.00000	5,764,000	17.49	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Put		4,990.00000	4,550,000	17.49	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Call		5,426.00000	5,980,000	17.56	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Put		4,811.00000	4,383,000	17.56	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Call		5,030.00000	5,560,000	17.46	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Put		5,185.00000	4,732,000	17.46	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Call		0.00000	671,000		0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Call		0.00000	1,052,000		0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Call		0.00000	286,000		0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	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>487</b>
<b>Total for Bond</b>										<b>15,135,328,602.42</b>	<b>82,878</b>	<b>244,660</b>
GOVI	On	02/02/2012	GOVI			382.45600	378.98600			19,122,800.00	5	181
GOVI	On	03/05/2012	GOVI			387.83300	384.31800			0.00	0	0
GOVI	On	02/08/2012	GOVI			393.73200	390.16700			0.00	0	0
<b>Total GOVI Future</b>										<b>19,122,800.00</b>	<b>5</b>	<b>181</b>
GOVI	On	02/02/2012	GOVI	369.00	Call		99,860.00000	134,560,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.01	Call		99,760.00000	134,460,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	368.99	Call		99,960.00000	134,660,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.00	Call		23,180.00000	58,330,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.01	Call		23,080.00000	58,230,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	381.99	Call		23,280.00000	58,430,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.00	Call		0.00000	37,320,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.01	Call		0.00000	37,220,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	389.99	Call		0.00000	37,420,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	389.99	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>19,122,800.00</b>	<b>5</b>	<b>181</b>
<b>Total for GOVI</b>										<b>19,122,800.00</b>	<b>5</b>	<b>181</b>
AL7T	On	02/02/2012	Index Future			419.55700	414.99100			0.00	0	0
AL7T	On	03/05/2012	Index Future			425.45600	420.83000			0.00	0	16
AL7T	On	02/08/2012	Index Future			431.92700	427.23400			0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>16</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>16</b>
ALBI	On	02/02/2012	Index Future			381.43100	377.88800			0.00	0	236
ALBI	On	03/05/2012	Index Future			386.79400	383.20600			0.00	0	808
ALBI	On	02/08/2012	Index Future			392.67700	389.03700			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,044</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,044</b>
IGOV	On	02/02/2012	Index Future			167.91100	167.91400			0.00	0	113

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/05/2012	Index Future			170.27200	170.27600			0.00	0	401
IGOV	On	02/08/2012	Index Future			172.86200	172.86800			0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>514</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>514</b>
ILBI	On	02/02/2012	Index Future			455.64300	455.64300			0.00	0	88
ILBI	On	03/05/2012	Index Future			462.92300	462.00000			0.00	0	0
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>88</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>88</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,662</b>
JIBAR	On	15/02/2012	Jibar Future			5.60000	5.60000			0.00	0	0
JIBAR	On	20/03/2012	Jibar Future			5.61000	5.62000			0.00	0	2,390
JIBAR	On	18/04/2012	Jibar Future			5.61000	5.62000			0.00	0	0
JIBAR	On	16/05/2012	Jibar Future			5.62000	5.64000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			5.64000	5.68000			0.00	0	2,890
JIBAR	On	18/07/2012	Jibar Future			5.66000	5.72000			0.00	0	0
JIBAR	On	19/09/2012	Jibar Future			5.71000	5.79000			0.00	0	44,760
JIBAR	On	19/12/2012	Jibar Future			5.81000	5.95000			0.00	0	940
JIBAR	On	20/03/2013	Jibar Future			5.95000	6.12000			0.00	0	790
JIBAR	On	19/06/2013	Jibar Future			6.13000	6.32000			0.00	0	1,250
JIBAR	On	18/09/2013	Jibar Future			6.36000	6.54000			0.00	0	1,500
JIBAR	On	18/12/2013	Jibar Future			6.56000	6.74000			0.00	750	1,000
<b>Total Jibar Future</b>										<b>0.00</b>	<b>750</b>	<b>55,520</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>750</b>	<b>55,520</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>750</b>	<b>55,520</b>
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0
<b>Total J201 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For J201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>							<b>15,154,451,402.42</b>	<b>184,973</b>	<b>459,491</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
<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>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			0.00	0	14,000,000
<b>Total AB06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>14,000,000</b>
<b>Total For AB06</b>							<b>0.00</b>	<b>0</b>	<b>14,000,000</b>
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,500,000
<b>Total AB07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,500,000</b>
<b>Total For AB07</b>							<b>0.00</b>	<b>0</b>	<b>6,500,000</b>
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCL1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCL1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCPI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI1</b>							<b>0.00</b>	<b>0</b>	<b>0</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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABFN05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
<b>Total ABL10A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For ABL10A</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL10B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL10B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL11A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL11A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	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>
ABL13 On 11/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABL13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL7 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL8A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL8A</b>							<b>0.00</b>	<b>0</b>	<b>0</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	3,000,000
<b>Total ABL9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For ABL9</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
ABLCC On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLCC On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLC05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLC05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABLI03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI04 On 11/10/2016 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total ABLI04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI04</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	0
<b>Total ABLS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN10 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN13 On 04/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN32 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0
<b>Total ABN35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABN36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN37 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN38 On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN38 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN39 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN40 On 29/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN41 On 01/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN41 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN41</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN42 On 16/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN43 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	6,500,000
<b>Total ABS10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,500,000</b>
<b>Total For ABS10</b>							<b>0.00</b>	<b>0</b>	<b>6,500,000</b>
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			0.00	0	6,500,000
<b>Total ABS5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,500,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABS5</b>							<b>0.00</b>	<b>0</b>	<b>6,500,000</b>
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000			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>
ACL00 On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL026 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL026</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL027 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL027</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0
<b>Total ACL028 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL028</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL029 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL029</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL033 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL036 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL036</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL039 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL039</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL041 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL041</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL042 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL047 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL05 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL053 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL053</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL05 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL054 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL054</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL072</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL073 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL073</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL074 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL074</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL075 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL075</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL076 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL076</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL077 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL077</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL078 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL078</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL080 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL080</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL081 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL081</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL082 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL083 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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
<b>Total ACL093 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For 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
<b>Total ACL103 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL121</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL122 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL122</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL123</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 09/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL124 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL124</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL144 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL146 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL146</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL147 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL147</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL148 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL148</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ADB03S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AER01 On 18/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AER01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AHF1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1E On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AHF1B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1C On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AHF1C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	8,000,000
<b>Total AIR01 SPOT</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>8,000,000</b>
<b>Total For AIR01</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>8,000,000</b>
AIR01l On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02l 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			0.00	0	14,000,000
<b>Total AIR03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>14,000,000</b>
<b>Total For AIR03</b>							<b>0.00</b>	<b>0</b>	<b>14,000,000</b>
AIR03l On 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR03U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AIR03U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04I On 26/10/2029 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR04U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL0 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIRL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL0 On 18/02/2014 Spot Bond			100.00000	100.00000			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>
BAW1 On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW1 On 01/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW2</b>							<b>0.00</b>	<b>0</b>	<b>0</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>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BAYA07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 31/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 30/09/2016 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total BAYA16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BAYA17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA2 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB 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>
BAYB 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>
BAYB On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYB03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYC1U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYC1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD1U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD2U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD3U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BAYD3U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD <sup>2</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>4</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>5</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>
BCP5 <sup>3</sup> On 17/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP53U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP53U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP5 <sup>4</sup> On 07/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP54U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP54U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP5 <sup>5</sup> On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP55U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP55U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	0
<b>Total BD311B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BD311E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BEER01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BEER01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22YU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22YU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BG32A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32E On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32E On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32DU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32Y On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32YU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
<b>Total BID01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For BID01</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BID03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 26/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 03/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 04/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
BMW0 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMW02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMW02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMW0 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMW03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMW03</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>
BSR07 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BSR07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BUS01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			0.00	0	4,000,000
<b>Total CBL06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
<b>Total For CBL06</b>							<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL10 On 06/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11 On 06/05/2016 Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000	2,000,000	13,000,000
<b>Total CBL11 SPOT</b>						<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>2,000,000</b>	<b>13,000,000</b>
<b>Total For CBL11</b>						<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>2,000,000</b>	<b>13,000,000</b>
CBL12 On 06/09/2018 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total CBL12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total CBL14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CBL14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	100,000,000
<b>Total CCT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CCT01</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
<b>Total CCT02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For CCT02</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	33,000,000
<b>Total CCT03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>33,000,000</b>
<b>Total For CCT03</b>							<b>0.00</b>	<b>0</b>	<b>33,000,000</b>
CGR10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
CGR9 On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN100 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>
CLN101 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2013 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 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0
<b>Total CLN147 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN147</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN149 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN149</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN152 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN152</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN153 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN153</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN154 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN154</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN156 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN156</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN158 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN158</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN159 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN159</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN164 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN164</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN165 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN165</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN166 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN166</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN167 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN167</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN168 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN168</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN169 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN169</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN170 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN172 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN172</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN173 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN173</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN174 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN174</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN175 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN175</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN176 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN176</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN177 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN177</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN178 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN178</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN179 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN180 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN180</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN185</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN186 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN187 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN187</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN188 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN188</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN189 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN189</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN190 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN190</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0
<b>Total CLN191 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN192 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0
<b>Total CLN193 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0
<b>Total CLN194 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN195 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN195</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN196 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN196</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN197 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN197</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN198 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0
<b>Total CLN199 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN200 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN201 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 30/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN210 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN214 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0
<b>Total CLN215 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN216 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN216</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN217 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN217</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN218 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN218</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
CLN22 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN220 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0
<b>Total CLN221 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0
<b>Total CLN222 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN223 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN223</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN224 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN224</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN225 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN225</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN226 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN227 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN228 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN228</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN229 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN229</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN230 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN231 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN232 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN232</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN56 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN56</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN57 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN57</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN78 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN78</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN81 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN89</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN90 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN90 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN90</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN91 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN91 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN91</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN92 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN92 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN92</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN93 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN93 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN93</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN94 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN94 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN94</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN95 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN95 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN95</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN96 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN96</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN97 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN97</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN99 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN99 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN99</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNFC SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLNF01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ03 On 26/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000,000	9,000,000
<b>Total COJ04 SPOT</b>							<b>2,800,000,000.00</b>	<b>28,000,000</b>	<b>9,000,000</b>
<b>Total For COJ04</b>							<b>2,800,000,000.00</b>	<b>28,000,000</b>	<b>9,000,000</b>
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			240,000,000.00	2,400,000	1,200,000
<b>Total COJ05 SPOT</b>							<b>240,000,000.00</b>	<b>2,400,000</b>	<b>1,200,000</b>
<b>Total For COJ05</b>							<b>240,000,000.00</b>	<b>2,400,000</b>	<b>1,200,000</b>
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
COJ11 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ11C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ11C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ12 On 17/02/2012 Spot Bond			5.86800	5.86800			0.00	0	0
<b>Total COJ12C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ12C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ13 On 18/04/2012 Spot Bond			6.05000	6.05000			0.00	0	0
<b>Total COJ13C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ13C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CPL00 On 05/03/2012 Spot Bond			5.87500	5.87500			0.00	0	0
<b>Total CPL001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CPL00 On 29/11/2014 Spot Bond			7.17500	7.17500			0.00	0	0
<b>Total CPL002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 05/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For DENG25</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 28/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG26 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG27 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG27</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 12/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG28 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG28</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 30/09/2012 Spot Bond			100.00000	100.00000		110,000,000,000,000.00	1,100,000,000	550,000,000	
<b>Total DENG29 SPOT</b>						<b>110,000,000,000,000.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>	
<b>Total For DENG29</b>						<b>110,000,000,000,000.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>	
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DRD02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DV13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	19,000,000
<b>Total DV21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>19,000,000</b>
<b>Total For DV21</b>							<b>0.00</b>	<b>0</b>	<b>19,000,000</b>
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000		17,100,000,000.00	171,000	77,001,000	
<b>Total DV22 SPOT</b>						<b>17,100,000,000.00</b>	<b>171,000</b>	<b>77,001,000</b>	
<b>Total For DV22</b>						<b>17,100,000,000.00</b>	<b>171,000</b>	<b>77,001,000</b>	
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000		4,016,900,000,000.00	40,169,000	143,201,000	
<b>Total DV23 SPOT</b>						<b>4,016,900,000,000.00</b>	<b>40,169,000</b>	<b>143,201,000</b>	
<b>Total For DV23</b>						<b>4,016,900,000,000.00</b>	<b>40,169,000</b>	<b>143,201,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	16,061,000
<b>Total E170 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>16,061,000</b>
<b>Total For E170</b>							<b>0.00</b>	<b>0</b>	<b>16,061,000</b>
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EDC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EGL01 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EGL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EGL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			0.00	0	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>
EPF00 On 19/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EPF001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
EQ156 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ156U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ156U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ159 On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ159U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For EQ159U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ160 On 13/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ160U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ160U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ161 On 13/02/2012 Spot Bond			6.16900	6.16900			0.00	0	0
<b>Total EQ161U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ161U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ162 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ162U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ162U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ163 On 17/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ163U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ163U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ164 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ164U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ164U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ166 On 08/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ166U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ166U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ167 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ167U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ167U</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For EQS04</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 17/11/2012 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>
ERS3E On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ERSA13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	48,050,000
<b>Total ES15 SPOT</b>							<b>10,000,000,000.00</b>	<b>100,000</b>	<b>48,050,000</b>
<b>Total For ES15</b>							<b>10,000,000,000.00</b>	<b>100,000</b>	<b>48,050,000</b>
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			1,702,000,000.00	184,000	283,000,000
<b>Total ES18 SPOT</b>							<b>1,702,000,000.00</b>	<b>184,000</b>	<b>283,000,000</b>
<b>Total For ES18</b>							<b>1,702,000,000.00</b>	<b>184,000</b>	<b>283,000,000</b>
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			2,600,000,000.00	260,000	537,205,000
<b>Total ES23 SPOT</b>							<b>2,600,000,000.00</b>	<b>260,000</b>	<b>537,205,000</b>
<b>Total For ES23</b>							<b>2,600,000,000.00</b>	<b>260,000</b>	<b>537,205,000</b>
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			246,034,700,000.00	31,342,000	16,000,000
<b>Total ES26 SPOT</b>							<b>246,034,700,000.00</b>	<b>31,342,000</b>	<b>16,000,000</b>
<b>Total For ES26</b>							<b>246,034,700,000.00</b>	<b>31,342,000</b>	<b>16,000,000</b>
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			2,317,500,000.00	309,000	529,000,000
<b>Total ES33 SPOT</b>							<b>2,317,500,000.00</b>	<b>309,000</b>	<b>529,000,000</b>
<b>Total For ES33</b>							<b>2,317,500,000.00</b>	<b>309,000</b>	<b>529,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FR2C3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR2D3D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2D3D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB03 On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	4,500,000
<b>Total FRB03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,500,000</b>
<b>Total For FRB03</b>							<b>0.00</b>	<b>0</b>	<b>4,500,000</b>
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRBC22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI0 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI0 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2 On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI28 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI3 On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>
FRBZ On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
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		3,000,000,000,000.00	30,000,000	5,000,000	
<b>Total FRC29 SPOT</b>						<b>3,000,000,000,000.00</b>	<b>30,000,000</b>	<b>5,000,000</b>	
<b>Total For FRC29</b>						<b>3,000,000,000,000.00</b>	<b>30,000,000</b>	<b>5,000,000</b>	
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC41 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRC41</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC42 On 25/11/2012 Spot Bond			6.90500	6.90500			0.00	0	0
<b>Total FRC42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
FRC59 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>
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			5.87500	5.87500			0.00	0	0
<b>Total FRC66 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC67 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC67 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC68 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRC68</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC69 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC70 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC70 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC70</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC72 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC73 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC73 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC73</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC74 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC75 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC75 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC75</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC76 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC77 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC77 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC77</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC78 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC78 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRC78</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC78 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC79 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC79</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC80 On 15/06/2016 Spot Bond			4.73000	4.73000			0.00	0	0
<b>Total FRC80 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC80</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC81 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC81 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC81</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC82 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC82</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC84 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC85 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC85 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC85</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC86 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC87 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC88 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC88 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRC88</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC88 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC89 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC89</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC90 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC90 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC90</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC91 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC91 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC91</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC92 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC92 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC92</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC93 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC93 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC93</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRE2C</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 FRE2D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2G On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2G SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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	1,000,000
<b>Total FRJ14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For FRJ14</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS50 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS53 On 27/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS53 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS53</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS54 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
FRS58 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS60 On 24/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS60 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS60</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS61 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS62 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS63 On 22/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS63 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS63</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.00000	2.00000			0.00	0	100,000,000
<b>Total FRS64 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS64</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			0.00	0	1,600,000
<b>Total FRX14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,600,000</b>
<b>Total For FRX14</b>							<b>0.00</b>	<b>0</b>	<b>1,600,000</b>
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	500,000
<b>Total FRX15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>
<b>Total For FRX15</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FTG1 On 05/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FTG1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FTG1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
GPT11 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GPT11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT12 On 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT13 On 01/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT14 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GR1A2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GR1A2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA292 On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA292 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA292</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA293 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA293 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA293</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRB86 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRB86 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB86</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD165 On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD165 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD165</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD166 On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD166 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD166</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD167 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD167 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GRD167</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD167 On 18/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD168 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD168</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD168 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD169 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD169</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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			100,000,000,000.00	1,000,000	1,000,000
<b>Total GRT02 SPOT</b>							<b>100,000,000,000.00</b>	<b>1,000,000</b>	<b>1,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GRT02</b>							<b>100,000,000,000.00</b>	<b>1,000,000</b>	<b>1,000,000</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>
GRT03 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 25/01/2015 Spot Bond			100.00000	100.00000			1,220,000,000,000.00	12,200,000	12,000,000
<b>Total GRT05 SPOT</b>							<b>1,220,000,000,000.00</b>	<b>12,200,000</b>	<b>12,000,000</b>
<b>Total For GRT05</b>							<b>1,220,000,000,000.00</b>	<b>12,200,000</b>	<b>12,000,000</b>
GSIZ1 On 23/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GSIZ16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 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>
HMS1 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>
HMS1 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>
HMS1 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>
HMS1 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	35,554,000
<b>Total HMS1B7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>35,554,000</b>
<b>Total For HMS1B7</b>							<b>0.00</b>	<b>0</b>	<b>35,554,000</b>
HMS1 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HMS1B8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 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>
HMS11 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>
HMS11 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>
HMS11 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>
HMS11 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>
HMS11 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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HMS1E2</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 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>
HMS11 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>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1F2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1G2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			15,000,000,000.00	150,000	28,075,000
<b>Total HWAY20 SPOT</b>							<b>15,000,000,000.00</b>	<b>150,000</b>	<b>28,075,000</b>
<b>Total For HWAY20</b>							<b>15,000,000,000.00</b>	<b>150,000</b>	<b>28,075,000</b>
HWAY On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	98,000,000
<b>Total HWAY23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>98,000,000</b>
<b>Total For HWAY23</b>							<b>0.00</b>	<b>0</b>	<b>98,000,000</b>
HWAY On 07/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HWAY24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY On 31/07/2034 Spot Bond			100.00000	100.00000			0.00	0	16,000,000
<b>Total HWAY34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>16,000,000</b>
<b>Total For HWAY34</b>							<b>0.00</b>	<b>0</b>	<b>16,000,000</b>
HWAY On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HWAY35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBC01 On 16/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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	10,000,000
<b>Total IBL11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IBL11</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBL15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL18 On 10/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL19 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL20 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL21 On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL23 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL24 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL25 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL25</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL26 On 18/08/2014 Spot Bond			1.75000	1.75000			0.00	0	0
<b>Total IBL26 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL28 On 18/08/2016 Spot Bond			8.27000	8.27000			0.00	0	0
<b>Total IBL28 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBL28</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL32 On 03/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL33 On 03/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
<b>Total IC02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For IC02</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IDCP01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IDCP02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IFM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IHL01 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IHL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IHL02 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IHL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IHL02</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
<b>Total IN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IND132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20: On 31/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20: On 07/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20: On 14/02/2012 Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	4,000,000
<b>Total IND207 SPOT</b>							<b>800,000,000,000.00</b>	<b>8,000,000</b>	<b>4,000,000</b>
<b>Total For IND207</b>							<b>800,000,000,000.00</b>	<b>8,000,000</b>	<b>4,000,000</b>
IND20: On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20: On 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 06/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND210 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 27/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND214 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IND214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND214 On 10/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND215 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND215</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND215 On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND216 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND216</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND216 On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND217 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND217</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND217 On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND218 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND218</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND218 On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND219 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND220 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND220</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND220 On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND221 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND221</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND221 On 29/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND222 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND222</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND222 On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND223 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND223</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND223 On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND224 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IND224</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND224 On 19/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND225 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND225</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND225 On 26/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND226 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND226</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND226 On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND227 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND227</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND227 On 10/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND228 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND228</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND228 On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND229 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND229</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND229 On 24/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND230 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND230</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND230 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND231 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND231</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND231 On 07/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND232 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND232</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND232 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND233 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND233</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND233 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND234 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IND234</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND234 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND235 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND235</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND235 On 04/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND236 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND236</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND236 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND237 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND237</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND237 On 18/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND238 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND238</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND238 On 25/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND239 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND239</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND239 On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND240 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND240</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND240 On 09/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND241 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND241</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND241 On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND242 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND242</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND242 On 23/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND243 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND243</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND243 On 30/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND244 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IND244</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND244 On 06/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND245 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND245</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND245 On 13/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND246 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND246</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND246 On 20/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND247 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND247</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND247 On 27/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND248 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND248</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND248 On 04/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND249 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND249</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND249 On 11/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND250 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND250</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
ING111 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING115 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ING115</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 26/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 24/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 22/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 10/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ING135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 09/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 14/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING60U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING60U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
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>
IP255L On 31/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IP255U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP255U</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			0.00	0	0
<b>Total IPL4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL4</b>							<b>0.00</b>	<b>0</b>	<b>0</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			17,200,000,000,000.00	172,000,000	44,000,000
<b>Total IPL6 SPOT</b>							<b>17,200,000,000,000.00</b>	<b>172,000,000</b>	<b>44,000,000</b>
<b>Total For IPL6</b>							<b>17,200,000,000,000.00</b>	<b>172,000,000</b>	<b>44,000,000</b>
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV012 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IV012</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV015 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV016 On 06/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV016 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV016</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV017 On 31/01/2022 Spot Bond			2.75000	2.75000			0.00	0	0
<b>Total IV017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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			0.00	0	0
<b>Total IV04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IV09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA13 <sup>4</sup> On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA20 <sup>5</sup> On 02/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA20 <sup>6</sup> On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA20 <sup>7</sup> On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA20 <sup>8</sup> On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA20 <sup>9</sup> On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA21 <sup>0</sup> On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA210 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA21 <sup>1</sup> On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA21 <sup>2</sup> On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA21 <sup>3</sup> On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVA213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA214 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA214 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA215 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA215 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA215</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA216 On 19/04/2012 Spot Bond			100.00000	100.00000			39,500,000,000,000.00	395,000,000	295,000,000
<b>Total IVA216 SPOT</b>							<b>39,500,000,000,000.00</b>	<b>395,000,000</b>	<b>295,000,000</b>
<b>Total For IVA216</b>							<b>39,500,000,000,000.00</b>	<b>395,000,000</b>	<b>295,000,000</b>
IVA217 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA217 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA217</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA218 On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA218 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA218</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA219 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA220 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA220 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA220</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA221 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA221 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA221</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA222 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA222 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA222</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA223 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA223 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVA223</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA224 On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA224 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA224</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA225 On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA225 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA225</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA226 On 28/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA226 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA226</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA227 On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA227 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA227</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA228 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA228 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA228</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA229 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA229 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA229</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA230 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA230 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA230</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA231 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA231 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA231</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA232 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA232 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA232</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA233 On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA233 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVA233</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA234 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA234 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA234</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA235 On 30/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA235 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA235</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA236 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA236 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA236</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA237 On 13/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA237 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA237</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA238 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA238 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA238</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA239 On 27/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA239 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA239</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA240 On 04/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA240 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA240</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA241 On 11/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA241 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA241</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA242 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA242 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA242</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA243 On 25/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA243 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVA243</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA244 On 01/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA244 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA244</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA245 On 08/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA245 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA245</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA246 On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA246 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA246</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA247 On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA247 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA247</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA248 On 29/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA248 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA248</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA249 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA249 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA249</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA250 On 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA250 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA250</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVC001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVC002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVC004 On 29/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVC004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVC004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KCF01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KCF02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF02U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB006 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB006</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSP003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSP004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSP005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KW01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LBK01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For LBK01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LEO01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LEO01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	4,700,000
<b>Total LGL1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,700,000</b>
<b>Total For LGL1</b>							<b>0.00</b>	<b>0</b>	<b>4,700,000</b>
MAQ01 On 27/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ007 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ007</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ008 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ008</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ009 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ009</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ010 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ010</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MBF024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	81,000,000
<b>Total MBF025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>81,000,000</b>
<b>Total For MBF025</b>							<b>0.00</b>	<b>0</b>	<b>81,000,000</b>
MBF02 On 05/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF026 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF026</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF027 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF027</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP0 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP011 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP011</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP0 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 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 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 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 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 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MBP18U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP18 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>
MBP19 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>
MBP20 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>
MBP21 On 09/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP22U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP22U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MCB21 On 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MCB2M SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB2M</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MCB31 On 13/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MCB3M SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB3M</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFS1 On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MEFSA1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFS2 On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MEFSA2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFS3 On 05/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MEFSA3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFS4 On 05/01/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MEFSA4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MEFSA4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFS/ On 05/07/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MEFSA6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFS/ On 05/10/2016 Spot Bond			8.59000	8.59000			0.00	0	0
<b>Total MEFSB3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFS/ On 05/01/2019 Spot Bond			9.34000	9.34000			0.00	0	0
<b>Total MEFSB4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFS/ On 05/01/2022 Spot Bond			10.01000	10.01000			0.00	0	0
<b>Total MEFSB5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MET0/ On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	74,800,000
<b>Total MET01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>74,800,000</b>
<b>Total For MET01</b>							<b>0.00</b>	<b>0</b>	<b>74,800,000</b>
MFS1/ On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MFS1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1/ On 20/12/2018 Spot Bond			100.00000	100.00000			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/ On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	16,000,000
<b>Total MGL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>16,000,000</b>
<b>Total For MGL01</b>							<b>0.00</b>	<b>0</b>	<b>16,000,000</b>
MTN0/ On 13/07/2014 Spot Bond			100.00000	100.00000			0.00	0	2,000,000
<b>Total MTN02 SPOT</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
<b>Total For MTN02</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
MTN02 On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTN03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MTN03 On 13/07/2017 Spot Bond			100.00000	100.00000			0.00	0	3,500,000
<b>Total MTN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,500,000</b>
<b>Total For MTN04</b>							<b>0.00</b>	<b>0</b>	<b>3,500,000</b>
MTN04 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>
MTN05 On 05/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTNC05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A11 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A111 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A111</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A21 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A302 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For N4A302</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A305 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A308 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A31 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A402 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A402</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A405 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A408 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A41 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A411 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A502 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A502</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4B50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4B508 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4B508</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4C50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4C508 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For N4C508</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4D68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4D68U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4D68U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4E68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4E68U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4E68U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK1C On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK10B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 27/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK11B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			0.00	0	5,200,000
<b>Total NBK1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,200,000</b>
<b>Total For NBK1B</b>							<b>0.00</b>	<b>0</b>	<b>5,200,000</b>
NBK2/ On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	8,000,000
<b>Total NBK2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
<b>Total For NBK2A</b>							<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3/ On 09/09/2019 Spot Bond			100.00000	100.00000			0.00	0	6,000,000
<b>Total NBK3A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,000,000</b>
<b>Total For NBK3A</b>							<b>0.00</b>	<b>0</b>	<b>6,000,000</b>
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
<b>Total NBK5B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NBK5B</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
NBK6A On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total NBK6A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NBK6A</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
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			0.00	0	9,000,000
<b>Total NBK9A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>9,000,000</b>
<b>Total For NBK9A</b>							<b>0.00</b>	<b>0</b>	<b>9,000,000</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>
NCLN17 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>
NCLN19 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NCLN19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN <sup>z</sup> 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 <sup>z</sup> 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 <sup>z</sup> 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 <sup>z</sup> 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 <sup>z</sup> 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 <sup>z</sup> 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 <sup>z</sup> 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 <sup>z</sup> 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 <sup>z</sup> On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN <sup>z</sup> 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
NCLN# On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN65 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NCLN65</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN66 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN67 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN67</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN68 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN68</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN69 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN70 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN70</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED12A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED12B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	5,000,000
<b>Total NED7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For NED7</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	3,500,000
<b>Total NED8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,500,000</b>
<b>Total For NED8</b>							<b>0.00</b>	<b>0</b>	<b>3,500,000</b>
NED9 On 06/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NEDH1A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NEDH1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NET41 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET41 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET41</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB1 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NMP2 On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NMP20N SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1A10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NQ1A10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0
<b>Total NQ1A11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0
<b>Total NQ1A12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0
<b>Total NQ1A13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A On 22/05/2013 Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	3,000,000
<b>Total NQ1A14 SPOT</b>							<b>1,200,000,000,000.00</b>	<b>12,000,000</b>	<b>3,000,000</b>
<b>Total For NQ1A14</b>							<b>1,200,000,000,000.00</b>	<b>12,000,000</b>	<b>3,000,000</b>
NQ1B On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1B10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0
<b>Total NQ1B11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0
<b>Total NQ1B12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1B13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1C10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0
<b>Total NQ1C11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
NQ1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1C13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1B9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1C9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1C9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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			39,657,993,200,000.00	396,579,932	228,289,966
<b>Total NRA013 SPOT</b>							<b>39,657,993,200,000.00</b>	<b>396,579,932</b>	<b>228,289,966</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NRA013</b>							<b>39,657,993,200,000.00</b>	<b>396,579,932</b>	<b>228,289,966</b>
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	121,000,000
<b>Total NRA014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>121,000,000</b>
<b>Total For NRA014</b>							<b>0.00</b>	<b>0</b>	<b>121,000,000</b>
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	6,750,000
<b>Total NRA018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,750,000</b>
<b>Total For NRA018</b>							<b>0.00</b>	<b>0</b>	<b>6,750,000</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			0.00	0	74,200,000
<b>Total NRA022 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>74,200,000</b>
<b>Total For NRA022</b>							<b>0.00</b>	<b>0</b>	<b>74,200,000</b>
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	243,000,000
<b>Total NRA023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>243,000,000</b>
<b>Total For NRA023</b>							<b>0.00</b>	<b>0</b>	<b>243,000,000</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			0.00	0	110,400,000
<b>Total NRA028 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>110,400,000</b>
<b>Total For NRA028</b>							<b>0.00</b>	<b>0</b>	<b>110,400,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NTC10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC12 On 25/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC13 On 02/02/2015 Spot Bond			100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
<b>Total NTC13 SPOT</b>						<b>100,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NTC13</b>						<b>100,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	<b>1,000,000,000</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>
OCT1E 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			0.00	0	55,500,000
<b>Total OML01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>55,500,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For OML01</b>							<b>0.00</b>	<b>0</b>	<b>55,500,000</b>
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>
OTCAI On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA1U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCB On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCB1U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCB1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PBETC On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PBET01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBET01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For PCF03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PNP03 On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PNP03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PNP03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PNP04 On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PNP04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PNP04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A3 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A3B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A3B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A5 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A9D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A9D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A6 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A9E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A9E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For PRM1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1F 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>
PRP2F On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R009P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R009P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R010P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			6.46500	6.65000		195,589,583,090,100.00	30,253,609,140	15,001,733,000	
<b>Total R157 SPOT</b>						<b>195,589,583,090,100.00</b>	<b>30,253,609,140</b>	<b>15,001,733,000</b>	
<b>Total For R157</b>						<b>195,589,583,090,100.00</b>	<b>30,253,609,140</b>	<b>15,001,733,000</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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R179</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.21500	8.36000			90,152,291,642,015.00	10,974,107,321	9,887,698,900
<b>Total R186 SPOT</b>							<b>90,152,291,642,015.00</b>	<b>10,974,107,321</b>	<b>9,887,698,900</b>
<b>Total For R186</b>							<b>90,152,291,642,015.00</b>	<b>10,974,107,321</b>	<b>9,887,698,900</b>
R187P On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R187P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R187P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R188P On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R188P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R188P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R189 On 31/03/2013 Spot Bond			218.70758	218.67302			8,617,583,866,509.80	39,402,310	591,500,000
<b>Total R189 SPOT</b>							<b>8,617,583,866,509.80</b>	<b>39,402,310</b>	<b>591,500,000</b>
<b>Total For R189</b>							<b>8,617,583,866,509.80</b>	<b>39,402,310</b>	<b>591,500,000</b>
R197 On 07/12/2023 Spot Bond			2.20000	2.20000			166,396,155,200.00	75,634,616	438,690,000
<b>Total R197 SPOT</b>							<b>166,396,155,200.00</b>	<b>75,634,616</b>	<b>438,690,000</b>
<b>Total For R197</b>							<b>166,396,155,200.00</b>	<b>75,634,616</b>	<b>438,690,000</b>
R201 On 21/12/2014 Spot Bond			6.02000	6.20000			12,996,029,457,600.00	2,158,808,880	3,367,344,630
<b>Total R201 SPOT</b>							<b>12,996,029,457,600.00</b>	<b>2,158,808,880</b>	<b>3,367,344,630</b>
<b>Total For R201</b>							<b>12,996,029,457,600.00</b>	<b>2,158,808,880</b>	<b>3,367,344,630</b>
R202 On 07/12/2033 Spot Bond			2.30000	2.30000			120,842,000,000.00	52,540,000	1,629,350,000
<b>Total R202 SPOT</b>							<b>120,842,000,000.00</b>	<b>52,540,000</b>	<b>1,629,350,000</b>
<b>Total For R202</b>							<b>120,842,000,000.00</b>	<b>52,540,000</b>	<b>1,629,350,000</b>
R203 On 15/09/2017 Spot Bond			7.13500	7.32500			28,569,954,870,500.00	4,004,198,300	8,051,973,300
<b>Total R203 SPOT</b>							<b>28,569,954,870,500.00</b>	<b>4,004,198,300</b>	<b>8,051,973,300</b>
<b>Total For R203</b>							<b>28,569,954,870,500.00</b>	<b>4,004,198,300</b>	<b>8,051,973,300</b>
R204 On 21/12/2018 Spot Bond			7.42500	7.62000			9,009,610,369,650.00	1,213,415,538	5,099,524,311
<b>Total R204 SPOT</b>							<b>9,009,610,369,650.00</b>	<b>1,213,415,538</b>	<b>5,099,524,311</b>
<b>Total For R204</b>							<b>9,009,610,369,650.00</b>	<b>1,213,415,538</b>	<b>5,099,524,311</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			5.87000	6.03000			15,961,134,610,000.00	2,719,103,000	4,345,369,000
<b>Total R206 SPOT</b>							<b>15,961,134,610,000.00</b>	<b>2,719,103,000</b>	<b>4,345,369,000</b>
<b>Total For R206</b>							<b>15,961,134,610,000.00</b>	<b>2,719,103,000</b>	<b>4,345,369,000</b>
R207 On 15/01/2020 Spot Bond			7.66000	7.84000			38,149,577,516,000.00	4,980,362,600	10,388,008,056
<b>Total R207 SPOT</b>							<b>38,149,577,516,000.00</b>	<b>4,980,362,600</b>	<b>10,388,008,056</b>
<b>Total For R207</b>							<b>38,149,577,516,000.00</b>	<b>4,980,362,600</b>	<b>10,388,008,056</b>
R208 On 31/03/2021 Spot Bond			7.71500	7.89000			32,292,594,785,670.00	4,185,689,538	9,512,173,062
<b>Total R208 SPOT</b>							<b>32,292,594,785,670.00</b>	<b>4,185,689,538</b>	<b>9,512,173,062</b>
<b>Total For R208</b>							<b>32,292,594,785,670.00</b>	<b>4,185,689,538</b>	<b>9,512,173,062</b>
R209 On 31/03/2036 Spot Bond			8.65000	8.76000			28,983,551,540,000.00	3,350,699,600	8,948,578,600
<b>Total R209 SPOT</b>							<b>28,983,551,540,000.00</b>	<b>3,350,699,600</b>	<b>8,948,578,600</b>
<b>Total For R209</b>							<b>28,983,551,540,000.00</b>	<b>3,350,699,600</b>	<b>8,948,578,600</b>
R210 On 31/03/2028 Spot Bond			2.35000	2.35000			104,340,000,000.00	44,400,000	843,210,000
<b>Total R210 SPOT</b>							<b>104,340,000,000.00</b>	<b>44,400,000</b>	<b>843,210,000</b>
<b>Total For R210</b>							<b>104,340,000,000.00</b>	<b>44,400,000</b>	<b>843,210,000</b>
R211 On 31/01/2017 Spot Bond			0.90000	0.90000			0.00	0	151,000,000
<b>Total R211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>151,000,000</b>
<b>Total For R211</b>							<b>0.00</b>	<b>0</b>	<b>151,000,000</b>
R212 On 31/01/2022 Spot Bond			2.16000	2.15000			386,640,000,000.00	179,000,000	680,370,000
<b>Total R212 SPOT</b>							<b>386,640,000,000.00</b>	<b>179,000,000</b>	<b>680,370,000</b>
<b>Total For R212</b>							<b>386,640,000,000.00</b>	<b>179,000,000</b>	<b>680,370,000</b>
R213 On 28/02/2031 Spot Bond			8.63500	8.75000			15,025,064,065,000.00	1,740,019,000	2,093,149,000
<b>Total R213 SPOT</b>							<b>15,025,064,065,000.00</b>	<b>1,740,019,000</b>	<b>2,093,149,000</b>
<b>Total For R213</b>							<b>15,025,064,065,000.00</b>	<b>1,740,019,000</b>	<b>2,093,149,000</b>
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			13,676,071,500,000.00	2,104,011,000	3,671,511,000
<b>Total R214 SPOT</b>							<b>13,676,071,500,000.00</b>	<b>2,104,011,000</b>	<b>3,671,511,000</b>
<b>Total For R214</b>							<b>13,676,071,500,000.00</b>	<b>2,104,011,000</b>	<b>3,671,511,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R221C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R222C On 15/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R222C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R222C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R223C On 15/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R223C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R223C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R224C On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R224C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R224C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R225C On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R225C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R225C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R226C On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R226C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R226C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R227C On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R227C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R227C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R228C On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R228C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R228C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R229C On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R229C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R229C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R230C On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R230C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R321C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
RCSB0 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>
RCSB1 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>
RCSB2 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>
RCSC0 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>
RCSC1 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC2 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC0 On 06/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RDFC02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES05 On 17/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES06 On 18/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For RES06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES07 On 14/02/2012 Spot Bond			5.87500	5.87500			0.00	0	0
<b>Total RES07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RESB01 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RESB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RESB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP004 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
RPG02 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPG02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP01U On 31/08/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP02U On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For RPP02U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP03 On 10/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP03U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP03U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP04 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP04U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP04U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP05 On 21/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP05U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP05U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RW02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RW21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SA060 On 26/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SA060U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SA060U</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	26,800,000
<b>Total SBK12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>26,800,000</b>
<b>Total For SBK12</b>							<b>0.00</b>	<b>0</b>	<b>26,800,000</b>
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBK13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK14 On 01/12/2017 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total SBK14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK15 On 23/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	17,000,000
<b>Total SBK7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>17,000,000</b>
<b>Total For SBK7</b>							<b>0.00</b>	<b>0</b>	<b>17,000,000</b>
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			0.00	0	2,000,000
<b>Total SBK8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
<b>Total For SBK8</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			0.00	0	6,500,000
<b>Total SBK9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,500,000</b>
<b>Total For SBK9</b>							<b>0.00</b>	<b>0</b>	<b>6,500,000</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>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN50 On 23/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN52 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBR003 On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBR003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBR003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000		3,000,000,000,000.00	30,000,000	10,000,000	
<b>Total SBS13 SPOT</b>						<b>3,000,000,000,000.00</b>	<b>30,000,000</b>	<b>10,000,000</b>	
<b>Total For SBS13</b>						<b>3,000,000,000,000.00</b>	<b>30,000,000</b>	<b>10,000,000</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 22/09/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	2,500,000
<b>Total SBS9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,500,000</b>
<b>Total For SBS9</b>							<b>0.00</b>	<b>0</b>	<b>2,500,000</b>
SBS11 On 03/07/2013 Spot Bond			100.00000	100.00000		1,630,000,000,000.00		16,300,000	8,250,000
<b>Total SBS10 SPOT</b>						<b>1,630,000,000,000.00</b>		<b>16,300,000</b>	<b>8,250,000</b>
<b>Total For SBS10</b>						<b>1,630,000,000,000.00</b>		<b>16,300,000</b>	<b>8,250,000</b>
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS11 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>
SCM1 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>
SCM2 On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM220 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM220</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM2 On 17/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM221 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM221</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM2 On 19/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM222 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SCM222</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SHF01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SHF01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SHI02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SHS01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SLI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			0.00	0	8,500,000
<b>Total SLI2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>8,500,000</b>
<b>Total For SLI2</b>							<b>0.00</b>	<b>0</b>	<b>8,500,000</b>
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SMF1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SMF1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SMF3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SMF3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SNT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SPDA1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA2 On 21/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SPDA2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SPDA2</b>							<b>0.00</b>	<b>0</b>	<b>0</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>
SYN83 On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN833 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN833</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN86 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN860 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN860</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 13/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN872 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN872</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 14/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN873 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN873</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN874 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN874</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN875 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN875</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 20/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN876 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN876</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN878 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN878</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN879 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SYN879</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN880 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN880</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN881 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN881</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN882 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN882</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN884 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN884</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN885 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN885</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN886 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN886</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 17/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN887 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN887</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN888 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN888</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN889 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN889</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN890 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SYN890</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		50,000,000,000,000.00		500,000,000	500,000,000
<b>Total T018 SPOT</b>						<b>50,000,000,000,000.00</b>		<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For T018</b>						<b>50,000,000,000,000.00</b>		<b>500,000,000</b>	<b>500,000,000</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>
TFS83 On 28/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS83</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS84 On 28/07/2016 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total TFS84 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TFS84</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS88 On 08/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS88 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS88</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS89 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS89 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS89</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS90 On 05/03/2013 Spot Bond			6.27000	6.27000			0.00	0	0
<b>Total TFS90 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS90</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS91 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS91 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS91</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>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7E On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For THE9A6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9D2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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			0.00	0	0
<b>Total TL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL15</b>							<b>0.00</b>	<b>0</b>	<b>0</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			0.00	0	1,005,000,000
<b>Total TN17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,005,000,000</b>
<b>Total For TN17</b>							<b>0.00</b>	<b>0</b>	<b>1,005,000,000</b>
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000		63,100,000,000,000.00		631,000,000	828,354,460
<b>Total TN20 SPOT</b>						<b>63,100,000,000,000.00</b>		<b>631,000,000</b>	<b>828,354,460</b>
<b>Total For TN20</b>						<b>63,100,000,000,000.00</b>		<b>631,000,000</b>	<b>828,354,460</b>
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			0.00	0	99,000,000
<b>Total TN23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>99,000,000</b>
<b>Total For TN23</b>							<b>0.00</b>	<b>0</b>	<b>99,000,000</b>
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			0.00	0	151,000,000
<b>Total TN25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>151,000,000</b>
<b>Total For TN25</b>							<b>0.00</b>	<b>0</b>	<b>151,000,000</b>
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			0.00	0	32,000,000
<b>Total TN27 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>32,000,000</b>
<b>Total For TN27</b>							<b>0.00</b>	<b>0</b>	<b>32,000,000</b>
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			0.00	0	0
<b>Total TR30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
<b>Total TR31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TR32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TSP117</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP118 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP118</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 02/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP121 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP121</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP124 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP124</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 04/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UG21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR041 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR041</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
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	700,000
<b>Total VIP1C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>700,000</b>
<b>Total For VIP1C2</b>							<b>0.00</b>	<b>0</b>	<b>700,000</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>
VOD0 On 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VOD002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For VOD002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VOYT( On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VOYT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VOYT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			12,800,000,000.00	128,000	62,000,000
<b>Total WS04 SPOT</b>							<b>12,800,000,000.00</b>	<b>128,000</b>	<b>62,000,000</b>
<b>Total For WS04</b>							<b>12,800,000,000.00</b>	<b>128,000</b>	<b>62,000,000</b>
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	128,000,000
<b>Total WS05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>128,000,000</b>
<b>Total For WS05</b>							<b>0.00</b>	<b>0</b>	<b>128,000,000</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	33,000,000
<b>Total WSP2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>33,000,000</b>
<b>Total For WSP2</b>							<b>0.00</b>	<b>0</b>	<b>33,000,000</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	42,000,000
<b>Total WSP5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>42,000,000</b>
<b>Total For WSP5</b>							<b>0.00</b>	<b>0</b>	<b>42,000,000</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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For Z009</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	75,000,000
<b>Total Z071 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
<b>Total For Z071</b>							<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z083 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z083</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ZA024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA026 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA026</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA027 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA027</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA028 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA028</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA029 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA029</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>927,973,712,868,245.00</b>	<b>72,486,293,775</b>	<b>94,469,074,285</b>
<b>Total for SPOT :</b>							<b>927,973,712,868,245.00</b>	<b>72,486,293,775</b>	<b>94,469,074,285</b>
<b>Total Futures</b>							<b>927,988,867,319,647.00</b>	<b>72,486,478,748</b>	<b>94,469,458,236</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>75,540</b>
<b>Grand Total:</b>							<b>927,988,867,319,647.00</b>	<b>72,486,478,748</b>	<b>94,469,533,776</b>