

## Interest Rates Daily MTM Report

Daily summary for: 13/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CA On 19/09/2011 Can-Do Future			0.02960	0.02640			0.00	0	22,388
<b>Total CF CANDO CAAD Future</b>							<b>0.00</b>	<b>0</b>	<b>22,388</b>
<b>Total For CF CANDO CAAD</b>							<b>0.00</b>	<b>0</b>	<b>22,388</b>
CF CA On 19/09/2011 Can-Do Future			0.11270	0.11810			0.00	0	21,898
<b>Total CF CANDO CAAE Future</b>							<b>0.00</b>	<b>0</b>	<b>21,898</b>
<b>Total For CF CANDO CAAE</b>							<b>0.00</b>	<b>0</b>	<b>21,898</b>
<b>Total for Can-Do Future</b>							<b>0.00</b>	<b>0</b>	<b>44,286</b>
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R201 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201/F On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R201/R206 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201/R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R202 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R203 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203/F On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R203/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R204 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R204/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204/F On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R204/R203 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R206 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R207 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R207/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R207/R203 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R208 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R208/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R208/R204 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R208/R207 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000			0.00	0	0
<b>Total R209 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R186 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R204 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R209/R208 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R211 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 04/08/2011 Bond Future			7.55900	7.54000		3.50	0.00	0	7,196
R157 On 03/11/2011 Bond Future			7.67700	7.65700		3.50	0.00	0	3,358
R157 On 02/02/2012 Bond Future			7.81100	7.78900		3.75	0.00	0	0
R157 On 03/05/2012 Bond Future			7.96200	7.93700		3.75	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>10,554</b>
R157 On 04/08/2011 Bond Future	7.50	Call		608.00000	556,000	3.50	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Put		765.00000	787,000	3.50	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		706.00000	649,000	3.51	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		667.00000	684,000	3.51	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		520.00000	471,000	3.49	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		873.00000	898,000	3.49	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		1,545.00000	1,590,000	3.43	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		206.00000	177,000	3.43	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		578.00000	592,000	3.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		812.00000	752,000	3.53	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,316.00000	1,247,000	3.58	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		305.00000	310,000	3.58	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		2,609.00000	2,533,000	3.70	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		63.00000	61,000	3.70	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		2,499.00000	2,433,000	3.65	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		348.00000	355,000	3.65	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,643.00000	2,576,000	3.67	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		312.00000	319,000	3.67	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		2,358.00000	2,293,000	3.64	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		386.00000	394,000	3.64	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		3,046.00000	2,983,000	3.98	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		642.00000	654,000	3.98	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		3,174.00000	3,109,000	4.00	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		603.00000	614,000	4.00	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,921.00000	2,858,000	3.96	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		684.00000	696,000	3.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.25	Call		2,242.00000	2,187,000	3.83	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		1,251.00000	1,275,000	3.83	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		2,342.00000	2,286,000	3.84	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		1,193.00000	1,217,000	3.84	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		2,144.00000	2,090,000	3.81	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		1,310.00000	1,336,000	3.81	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,520</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>15,074</b>
R186	On	04/08/2011	Bond Future			8.56600	8.54200		10.00	0.00	0	11,137
R186	On	03/11/2011	Bond Future			8.64100	8.61600		10.75	0.00	0	13,789
R186	On	02/02/2012	Bond Future			8.71800	8.69300		11.25	0.00	0	2,500
R186	On	03/05/2012	Bond Future			8.79900	8.77200		12.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>27,426</b>
R186	On	04/08/2011	Bond Future	8.25	Call		751.00000	651,000	9.87	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		3,567.00000	3,694,000	9.87	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		893.00000	781,000	9.89	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		3,220.00000	3,335,000	9.89	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		627.00000	537,000	9.84	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		3,935.00000	4,072,000	9.84	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		2,893.00000	2,997,000	9.92	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,052.00000	929,000	9.92	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		1,191.00000	1,228,000	10.13	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,675.00000	2,484,000	10.13	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		4,319.00000	4,101,000	10.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		544.00000	553,000	10.29	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		10,287.00000	10,058,000	10.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	9.70	Put		26.00000	24,000	10.83	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		5,345.00000	5,157,000	11.11	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		1,849.00000	1,893,000	11.11	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,648.00000	5,457,000	11.15	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		1,708.00000	1,749,000	11.15	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		5,049.00000	4,866,000	11.07	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		1,999.00000	2,049,000	11.07	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		2,703.00000	2,770,000	10.93	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		3,941.00000	3,775,000	10.93	0.00	0	5,600
R186	On	02/02/2012	Bond Future	9.00	Call		5,741.00000	5,575,000	11.43	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		2,984.00000	3,046,000	11.43	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		6,015.00000	5,845,000	11.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		2,818.00000	2,876,000	11.47	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		5,473.00000	5,310,000	11.39	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		3,158.00000	3,223,000	11.39	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		6,462.00000	6,298,000	12.19	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		4,443.00000	4,521,000	12.19	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		6,715.00000	6,548,000	12.23	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		4,260.00000	4,335,000	12.23	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		6,213.00000	6,052,000	12.15	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		4,632.00000	4,713,000	12.15	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>7,200</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>34,626</b>
R189	On	04/08/2011	Bond Future			213.83108	213.71201			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R189	On	04/08/2011	Bond Future	212.00	Call		1,712.00000	1,831,000		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Call		1,662.00000	1,781,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Call		1,762.00000	1,881,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
<b>Total R189 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	04/08/2011	Bond Future			235.48071	235.33309			0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	04/08/2011	Bond Future	231.50	Call		3,833.00000	3,981,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Call		3,783.00000	3,931,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Call		3,883.00000	4,031,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	04/08/2011	Bond Future			7.16800	7.16000		2.75	0.00	0	171
R201	On	03/11/2011	Bond Future			7.26600	7.25600		3.00	0.00	0	695
R201	On	02/02/2012	Bond Future			7.37400	7.36400		3.00	0.00	0	0
R201	On	03/05/2012	Bond Future			7.50500	7.49200		3.00	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>866</b>
R201	On	04/08/2011	Bond Future	7.25	Call		599.00000	573,000	2.75	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		327.00000	325,000	2.75	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		696.00000	669,000	2.77	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		273.00000	270,000	2.77	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		512.00000	487,000	2.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.20	Put		391.00000	390,000	2.74	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		2,273.00000	2,244,000	3.26	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		203.00000	202,000	3.26	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		2,390.00000	2,361,000	3.27	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		183.00000	182,000	3.27	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		2,156.00000	2,127,000	3.23	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		223.00000	223,000	3.23	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,580.00000	2,554,000	3.26	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		306.00000	306,000	3.26	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,687.00000	2,661,000	3.29	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		287.00000	287,000	3.29	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,477.00000	2,452,000	3.25	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		330.00000	331,000	3.25	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		1,559.00000	1,535,000	3.07	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		946.00000	953,000	3.07	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		1,632.00000	1,608,000	3.08	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		901.00000	908,000	3.08	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		1,487.00000	1,463,000	3.05	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		992.00000	999,000	3.05	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>866</b>
R202	On	04/08/2011	Bond Future			0.06000	0.06400			0.00	0	0
R202	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202	On	04/08/2011	Bond Future	1.00	Call		26,132.00000	26,255,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	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
R202	On	04/08/2011	Bond Future	1.05	Call		27,392.00000	27,515,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Call		24,860.00000	24,983,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Call		14,426.00000	14,426,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Call		15,803.00000	15,803,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Call		13,034.00000	13,034,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203	On	04/08/2011	Bond Future			8.10400	8.08500		5.25	0.00	0	824
R203	On	03/11/2011	Bond Future			8.21200	8.19200		5.75	0.00	0	1,630
R203	On	02/02/2012	Bond Future			8.32900	8.30800		6.00	0.00	0	0
R203	On	03/05/2012	Bond Future			8.45500	8.43200		6.00	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,454</b>
R203	On	04/08/2011	Bond Future	8.00	Call		660.00000	600,000	5.25	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,066.00000	1,097,000	5.25	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		769.00000	704,000	5.27	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		936.00000	961,000	5.27	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		562.00000	506,000	5.23	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,208.00000	1,242,000	5.23	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		2,295.00000	2,221,000	5.87	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		895.00000	912,000	5.87	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,446.00000	2,371,000	5.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		821.00000	837,000	5.89	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		2,147.00000	2,075,000	5.84	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		972.00000	992,000	5.84	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		3,147.00000	3,075,000	6.23	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		1,225.00000	1,245,000	6.23	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		3,293.00000	3,219,000	6.25	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		1,156.00000	1,174,000	6.25	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		3,005.00000	2,934,000	6.21	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		1,298.00000	1,319,000	6.21	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		3,035.00000	2,966,000	6.12	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		1,704.00000	1,732,000	6.12	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		3,165.00000	3,095,000	6.14	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		1,627.00000	1,654,000	6.14	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		2,907.00000	2,840,000	6.10	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		1,784.00000	1,814,000	6.10	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>2,454</b>
R204	On	04/08/2011	Bond Future			8.27500	8.25100		6.25	0.00	0	70
R204	On	03/11/2011	Bond Future			8.37500	8.35000		6.75	0.00	0	2,133
R204	On	02/02/2012	Bond Future			8.48000	8.45400		6.75	0.00	0	0
R204	On	03/05/2012	Bond Future			8.59500	8.56700		7.25	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,203</b>
R204	On	04/08/2011	Bond Future	8.00	Call		425.00000	367,000	6.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		1,790.00000	1,862,000	6.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		510.00000	446,000	6.17	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		1,601.00000	1,667,000	6.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Call		351.00000	300,000	6.14	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		1,991.00000	2,069,000	6.14	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,988.00000	2,883,000	7.00	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		925.00000	951,000	7.00	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		3,167.00000	3,059,000	7.03	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		850.00000	873,000	7.03	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,814.00000	2,711,000	6.98	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,006.00000	1,034,000	6.98	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,846.00000	3,743,000	7.14	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		1,133.00000	1,161,000	7.14	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		4,020.00000	3,915,000	7.16	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		1,063.00000	1,089,000	7.16	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,675.00000	3,574,000	7.11	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		1,206.00000	1,237,000	7.11	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		3,251.00000	3,162,000	7.38	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		2,362.00000	2,409,000	7.38	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		3,392.00000	3,301,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		2,261.00000	2,307,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		3,113.00000	3,025,000	7.35	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		2,466.00000	2,514,000	7.35	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>2,203</b>
R206	On	04/08/2011	Bond Future			6.96500	6.95700		2.25	0.00	0	9,866
R206	On	03/11/2011	Bond Future			7.06800	7.05800		2.25	0.00	0	0
R206	On	02/02/2012	Bond Future			7.19000	7.17900		2.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			7.36000	7.34600		2.00	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>9,866</b>
R206	On	04/08/2011	Bond Future	7.00	Call		404.00000	385,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		309.00000	307,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		469.00000	449,000	2.27	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		263.00000	261,000	2.27	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		346.00000	327,000	2.24	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		362.00000	360,000	2.24	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,542.00000	1,521,000	2.43	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		166.00000	165,000	2.43	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,624.00000	1,603,000	2.44	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		150.00000	149,000	2.44	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,460.00000	1,439,000	2.41	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		183.00000	182,000	2.41	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,713.00000	1,694,000	2.42	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		260.00000	261,000	2.42	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,784.00000	1,765,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		244.00000	244,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,643.00000	1,625,000	2.41	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		278.00000	280,000	2.41	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		916.00000	901,000	2.04	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		675.00000	682,000	2.04	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		963.00000	947,000	2.05	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		645.00000	650,000	2.05	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		872.00000	856,000	2.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.45	Put		709.00000	715,000	2.03	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>9,866</b>
R207	On	04/08/2011	Bond Future			8.35200	8.33300		7.00	0.00	0	5,725
R207	On	03/11/2011	Bond Future			8.44200	8.42200		7.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.53700	8.51700		7.75	0.00	0	0
R207	On	03/05/2012	Bond Future			8.64200	8.62000		8.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,325</b>
R207	On	04/08/2011	Bond Future	8.25	Call		801.00000	728,000	7.00	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		1,278.00000	1,313,000	7.00	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		932.00000	853,000	7.03	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		1,121.00000	1,151,000	7.03	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		683.00000	615,000	6.98	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		1,448.00000	1,489,000	6.98	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,952.00000	2,861,000	8.03	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		1,145.00000	1,166,000	8.03	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		3,135.00000	3,042,000	8.06	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		1,057.00000	1,075,000	8.06	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,769.00000	2,680,000	7.97	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		1,235.00000	1,257,000	7.97	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,879.00000	3,792,000	8.03	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		1,305.00000	1,326,000	8.03	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		4,060.00000	3,972,000	8.06	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		1,225.00000	1,245,000	8.06	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,702.00000	3,616,000	8.00	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		1,390.00000	1,413,000	8.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.75	Call		3,349.00000	3,272,000	8.40	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		2,667.00000	2,706,000	8.40	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		3,497.00000	3,418,000	8.43	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		2,554.00000	2,591,000	8.43	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		3,204.00000	3,128,000	8.37	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		2,784.00000	2,823,000	8.37	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>6,325</b>
R208	On	04/08/2011	Bond Future			8.37600	8.35200		8.00	0.00	0	1,361
R208	On	03/11/2011	Bond Future			8.46000	8.43500		8.50	0.00	0	5,998
R208	On	02/02/2012	Bond Future			8.54600	8.52000		8.75	0.00	0	0
R208	On	03/05/2012	Bond Future			8.63800	8.61100		9.25	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>7,359</b>
R208	On	04/08/2011	Bond Future	8.25	Call		858.00000	768,000	8.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		1,482.00000	1,538,000	8.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		994.00000	897,000	8.03	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		1,311.00000	1,360,000	8.03	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		735.00000	652,000	7.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		1,666.00000	1,729,000	7.97	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		3,013.00000	2,897,000	8.69	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		1,163.00000	1,196,000	8.69	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		3,208.00000	3,089,000	8.72	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		1,069.00000	1,099,000	8.72	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,823.00000	2,710,000	8.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		1,264.00000	1,299,000	8.65	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		4,227.00000	4,110,000	9.12	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	9.00	Put		1,491.00000	1,525,000	9.12	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		4,419.00000	4,300,000	9.16	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		1,404.00000	1,436,000	9.16	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		4,038.00000	3,923,000	9.08	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		1,582.00000	1,618,000	9.08	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		4,417.00000	4,308,000	9.64	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		2,244.00000	2,288,000	9.64	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		4,593.00000	4,482,000	9.68	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		2,145.00000	2,187,000	9.68	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		4,244.00000	4,137,000	9.60	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		2,346.00000	2,392,000	9.60	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>7,359</b>
R209	On	04/08/2011	Bond Future			8.74300	8.71900		13.00	0.00	0	0
R209	On	03/11/2011	Bond Future			8.80400	8.77900		14.25	0.00	0	1,318
R209	On	02/02/2012	Bond Future			8.86500	8.84000		14.75	0.00	0	0
R209	On	03/05/2012	Bond Future			8.92900	8.90300		15.50	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,318</b>
R209	On	04/08/2011	Bond Future	8.50	Call		818.00000	719,000	12.82	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,611.00000	2,705,000	12.82	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		961.00000	852,000	12.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,339.00000	2,422,000	12.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		691.00000	601,000	12.78	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		2,903.00000	3,006,000	12.78	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		9,907.00000	9,714,000	14.31	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		9.00000	8,000	14.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Call		2,600.00000	2,473,000	14.25	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		2,831.00000	2,902,000	14.25	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,800.00000	2,668,000	14.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		2,634.00000	2,700,000	14.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,409.00000	2,287,000	14.21	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		3,041.00000	3,117,000	14.21	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,312.00000	4,177,000	15.01	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		3,073.00000	3,134,000	15.01	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,529.00000	4,391,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		2,910.00000	2,968,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		4,100.00000	3,968,000	14.95	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		3,245.00000	3,308,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		4,728.00000	4,597,000	15.50	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		3,982.00000	4,052,000	15.50	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		4,935.00000	4,801,000	15.55	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		3,809.00000	3,876,000	15.55	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		4,526.00000	4,398,000	15.45	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		4,163.00000	4,236,000	15.45	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>1,318</b>
R210	On	04/08/2011	Bond Future			131.76600	131.68332			0.00	0	425
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>425</b>
R210	On	04/08/2011	Bond Future	106.00	Call		25,683.00000	25,766,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Call		25,633.00000	25,716,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future	105.95	Call		25,733.00000	25,816,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>425</b>
R211	On	04/08/2011	Bond Future			1.08000	1.09200			0.00	0	0
R211	On	03/11/2011	Bond Future			0.83300	0.84500			0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211	On	04/08/2011	Bond Future	1.50	Call		2,225.00000	2,291,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Call		2,494.00000	2,560,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Call		1,955.00000	2,021,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Call		2,140.00000	2,204,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Call		2,401.00000	2,465,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Call		1,878.00000	1,943,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212	On	04/08/2011	Bond Future			2.04100	2.04800			0.00	0	0
R212	On	03/11/2011	Bond Future			1.93100	1.93800			0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212	On	04/08/2011	Bond Future	2.50	Call		4,296.00000	4,364,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Call		4,759.00000	4,827,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Call		3,830.00000	3,899,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Call		5,258.00000	5,325,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Call		5,711.00000	5,778,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Call		4,802.00000	4,869,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	04/08/2011	Bond Future			8.75600	8.73200			0.00	0	0
R213	On	03/11/2011	Bond Future			8.82500	8.80000			0.00	0	0
R213	On	02/02/2012	Bond Future			8.89700	8.87100			0.00	0	0
R213	On	03/05/2012	Bond Future			8.96600	8.94000			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		6,303.00000	6,498,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		5,850.00000	6,046,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		6,759.00000	6,954,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		404.00000	604,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	201,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		810.00000	1,011,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		1,014.00000	808,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		1,402.00000	1,196,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call		623.00000	417,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		2,373.00000	2,170,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		2,746.00000	2,543,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		1,997.00000	1,794,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
<b>Total R213 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RZ02	On	04/08/2011	Bond Future			0.06000	0.06400			0.00	0	10,198
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	400
<b>Total RZ02 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,598</b>
RZ02	On	04/08/2011	Bond Future	1.00	Call		0.00000	26,255,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	1.05	Call		0.00000	27,515,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	0.95	Call		0.00000	24,983,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	1.00	Call		0.00000	27,590,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	1.05	Call		0.00000	28,834,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	0.95	Call		0.00000	26,333,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
<b>Total RZ02 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RZ02</b>										<b>0.00</b>	<b>0</b>	<b>10,598</b>
RZ11	On	03/11/2011	Bond Future			0.83300	0.84500			0.00	0	529
<b>Total RZ11 Future</b>										<b>0.00</b>	<b>0</b>	<b>529</b>
RZ11	On	03/11/2011	Bond Future	1.00	Call		0.00000	889,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	1.05	Call		0.00000	1,153,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	0.95	Call		0.00000	624,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
<b>Total RZ11 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RZ11</b>										<b>0.00</b>	<b>0</b>	<b>529</b>
RZ12	On	04/08/2011	Bond Future			2.04100	2.04800			0.00	0	3,769
RZ12	On	03/11/2011	Bond Future			1.93100	2.00000			0.00	0	240
<b>Total RZ12 Future</b>										<b>0.00</b>	<b>0</b>	<b>4,009</b>
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	2.00	Put		0.00000	400,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	2.05	Call		0.00000	88,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	1.95	Put		0.00000	890,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	2.00	Call		0.00000	662,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	2.05	Call		0.00000	1,139,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	1.95	Call		0.00000	183,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0
<b>Total RZ12 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RZ12</b>										<b>0.00</b>	<b>0</b>	<b>4,009</b>
<b>Total for Bond</b>										<b>0.00</b>	<b>0</b>	<b>95,652</b>
GOVI	On	04/08/2011	GOVI			355.86100	356.13900			0.00	0	179
GOVI	On	03/11/2011	GOVI			361.20500	361.49200			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>179</b>
GOVI	On	04/08/2011	GOVI	348.00	Call		81,390.00000	78,610,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		81,290.00000	78,510,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		81,490.00000	78,710,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Call		44,920.00000	42,050,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Call		44,820.00000	41,950,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Call		45,020.00000	42,150,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>179</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>179</b>
AL7T	On	04/08/2011	Index Future			386.34300	386.69100			0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	03/11/2011	Index Future			392.14600	392.50300			0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
ALBI	On	04/08/2011	Index Future			355.01400	355.31100			0.00	0	1,019
ALBI	On	03/11/2011	Index Future			360.34600	360.65100			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,019</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,019</b>
CRD1	On	04/08/2011	Index Future			160.31400	160.35300			0.00	0	2
CRD1	On	03/11/2011	Index Future			162.47000	162.50900			0.00	0	0
<b>Total CRD1 Future</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
IGOV	On	04/08/2011	Index Future			155.99400	155.80100			0.00	0	628
IGOV	On	03/11/2011	Index Future			158.33700	158.14300			0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>628</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>628</b>
ILBI	On	04/08/2011	Index Future			416.88700	416.63700			0.00	0	0
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OTH1	On	04/08/2011	Index Future			350.06500	350.46100			0.00	0	3
OTH1	On	03/11/2011	Index Future			355.32200	355.72900			0.00	0	0
<b>Total OTH1 Future</b>										<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>										<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1	On	04/08/2011	Index Future			351.58700	351.86900			0.00	0	100
TRT1	On	03/11/2011	Index Future			356.31600	356.60100			0.00	0	0
<b>Total TRT1 Future</b>										<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>										<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,782</b>
JIBAR	On	15/06/2011	Jibar Future			5.57000	5.58000			0.00	0	3,891
JIBAR	On	20/07/2011	Jibar Future			5.61000	5.63000			0.00	0	5,000



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 17/08/2011 Jibar Future			5.66000	5.68000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.73000	5.75000			0.00	0	15,600
JIBAR On 19/10/2011 Jibar Future			5.84000	5.85000			0.00	0	0
JIBAR On 16/11/2011 Jibar Future			5.97000	5.92000			0.00	0	0
JIBAR On 21/12/2011 Jibar Future			6.04000	6.05000			0.00	0	5,491
JIBAR On 20/03/2012 Jibar Future			6.33000	6.34000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			6.70000	6.72000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			6.97000	6.97000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.26000	7.28000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			7.53000	7.52000			0.00	0	290
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>79,452</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>79,452</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>79,452</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>0</b>	<b>221,351</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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		123,900,000,000.00	1,239,000	619,500	
<b>Total AA03 SPOT</b>						<b>123,900,000,000.00</b>	<b>1,239,000</b>	<b>619,500</b>	
<b>Total For AA03</b>						<b>123,900,000,000.00</b>	<b>1,239,000</b>	<b>619,500</b>	
AA378 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA378U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA378U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA379 On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA379U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA379U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA381 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA381U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA381U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			0.00	0	164,000
<b>Total AB06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>164,000</b>
<b>Total For AB06</b>							<b>0.00</b>	<b>0</b>	<b>164,000</b>
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,000,000
<b>Total AB07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AB07</b>							<b>0.00</b>	<b>0</b>	<b>6,000,000</b>
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB300 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB300U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB300U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB301 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB301U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB301U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB302 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB302U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB302U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABAL0 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABAL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABAL02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCL1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCL1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCL3 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCL3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCL3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	521,100,000
<b>Total ABCPI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>521,100,000</b>
<b>Total For ABCPI1</b>							<b>0.00</b>	<b>0</b>	<b>521,100,000</b>
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,200,000
<b>Total ABCPI2 SPOT</b>							<b>1,200,000,000,000.00</b>	<b>12,000,000</b>	<b>6,200,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABCPI2</b>							<b>1,200,000,000,000.00</b>	<b>12,000,000</b>	<b>6,200,000</b>
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCPI3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2014 Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	3,000,000
<b>Total ABFN05 SPOT</b>							<b>1,200,000,000,000.00</b>	<b>12,000,000</b>	<b>3,000,000</b>
<b>Total For ABFN05</b>							<b>1,200,000,000,000.00</b>	<b>12,000,000</b>	<b>3,000,000</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	9,250,000
<b>Total ABL10A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>9,250,000</b>
<b>Total For ABL10A</b>							<b>0.00</b>	<b>0</b>	<b>9,250,000</b>
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL10B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL10B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL11A 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 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>
ABL5 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL7 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			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>
ABL8E On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL8B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL8B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL9 On 19/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLCC On 14/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLC02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLC02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLCC On 06/11/2011 Spot Bond			5.97500	5.97500			0.00	0	0
<b>Total ABLC03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABLC03</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	5,050,000
<b>Total ABLI01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,050,000</b>
<b>Total For ABLI01</b>							<b>0.00</b>	<b>0</b>	<b>5,050,000</b>
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	300,000
<b>Total ABLI02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>300,000</b>
<b>Total For ABLI02</b>							<b>0.00</b>	<b>0</b>	<b>300,000</b>
ABLI0 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	100,000
<b>Total ABLI03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For ABLI03</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
ABLS1 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			0.00	0	0
<b>Total ABLS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN01 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN0 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN04 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN04 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>
ABN05 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>
ABN06 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>
ABN07 On 27/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 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>
ABN10 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>
ABN13 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>
ABN14 On 31/03/2013 Spot Bond			100.00000	100.00000			13,888,000,000.00	138,880	69,440
<b>Total ABN17 SPOT</b>							<b>13,888,000,000.00</b>	<b>138,880</b>	<b>69,440</b>
<b>Total For ABN17</b>							<b>13,888,000,000.00</b>	<b>138,880</b>	<b>69,440</b>
ABN17 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>
ABN23 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABN32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN32 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>
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	9,066,000
<b>Total ABS10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>9,066,000</b>
<b>Total For ABS10</b>							<b>0.00</b>	<b>0</b>	<b>9,066,000</b>
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			0.00	0	6,039,000
<b>Total ABS5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,039,000</b>
<b>Total For ABS5</b>							<b>0.00</b>	<b>0</b>	<b>6,039,000</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		410,000,000,000.00	0.00	4,100,000	2,200,000
<b>Total ABS11 SPOT</b>						<b>410,000,000,000.00</b>		<b>4,100,000</b>	<b>2,200,000</b>
<b>Total For ABS11</b>						<b>410,000,000,000.00</b>		<b>4,100,000</b>	<b>2,200,000</b>
ABS12 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABSI2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI3 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABSI3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABSI4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACCF01 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACCF01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACCF01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACCP26 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACCP26 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACCP26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACCP27 On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACCP27 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACCP27</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL001 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>
ACL007 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL007 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL007</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL010 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL010 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL010</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL017 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>
ACL019 On 20/06/2013 Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000
<b>Total ACL019 SPOT</b>							<b>1,400,000,000,000.00</b>	<b>14,000,000</b>	<b>7,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL019</b>							<b>1,400,000,000,000.00</b>	<b>14,000,000</b>	<b>7,000,000</b>
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL021 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL021</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL022 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL022</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL023</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL026 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL026</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 20/05/2013 Spot Bond			100.00000	100.00000		14,325,600,000,000.00		143,256,000	71,628,000
<b>Total ACL027 SPOT</b>						<b>14,325,600,000,000.00</b>		<b>143,256,000</b>	<b>71,628,000</b>
<b>Total For ACL027</b>						<b>14,325,600,000,000.00</b>		<b>143,256,000</b>	<b>71,628,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL029</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL031 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL031</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL032 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL032</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL033 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL034 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL034</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL035 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL035</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL036 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL036</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL037 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL037</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 16/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL038 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL038</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL039 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL039</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL041 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL041</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL042 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL043 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL043</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL047 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL053 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL053</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL054 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL054</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL06 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL066 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL066</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL06 On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL068 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL068</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL070 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>
ACL07 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL079 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL079</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL080 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL080</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL081 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL081</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL082 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL102</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL103 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL103</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL104 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL105 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL105</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL106 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL106</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL107 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL107</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL108 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL108</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL109 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL109</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL110 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL110</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 03/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL111 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL111</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL112 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL112</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL113 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL113</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL114</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL115 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL115</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL117 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL117</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL118 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 10/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL119 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL119</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL120 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 01/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL121 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL121</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL122 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL122</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>
<b>Total For ADB03S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			0.00	0	2,055,000
<b>Total AIR01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,055,000</b>
<b>Total For AIR01</b>							<b>0.00</b>	<b>0</b>	<b>2,055,000</b>
AIR01U On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02U On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			0.00	0	12,017,000
<b>Total AIR03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>12,017,000</b>
<b>Total For AIR03</b>							<b>0.00</b>	<b>0</b>	<b>12,017,000</b>
AIR03U On 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR03U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100,000
<b>Total AIRL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For AIRL02</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
AS111 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AS1110 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS1110</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW1 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond			100.00000	100.00000			272,100,000,000,000.00	2,721,000,000	614,000,000
<b>Total BAW10 SPOT</b>							<b>272,100,000,000,000.00</b>	<b>2,721,000,000</b>	<b>614,000,000</b>
<b>Total For BAW10</b>							<b>272,100,000,000,000.00</b>	<b>2,721,000,000</b>	<b>614,000,000</b>
BAW11 On 01/10/2018 Spot Bond			100.00000	100.00000			213,380,000,000,000.00	2,133,800,000	585,000,000
<b>Total BAW11 SPOT</b>							<b>213,380,000,000,000.00</b>	<b>2,133,800,000</b>	<b>585,000,000</b>
<b>Total For BAW11</b>							<b>213,380,000,000,000.00</b>	<b>2,133,800,000</b>	<b>585,000,000</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>

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BCP2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP47 On 14/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP47U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP47U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4€ On 22/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP48U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP48U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4€ On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP49U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP49U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0302 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD310A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD310B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BD310C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BEER01 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>
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			0.00	0	2,065,000
<b>Total BID01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,065,000</b>
<b>Total For BID01</b>							<b>0.00</b>	<b>0</b>	<b>2,065,000</b>
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BID02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BID03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BIDC12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BLG2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2E On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2C On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2I On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2E On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2F On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	8,100,000
<b>Total BLG3A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>8,100,000</b>
<b>Total For BLG3A3</b>							<b>0.00</b>	<b>0</b>	<b>8,100,000</b>
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BLG3B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3C On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3F On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMWF On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMWF01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMWF01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMWF On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMWF02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMWF02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMWF On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMWF03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMWF03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BSR03 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BSR03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR03</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>
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	4,038,000
<b>Total CBL06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,038,000</b>
<b>Total For CBL06</b>							<b>0.00</b>	<b>0</b>	<b>4,038,000</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			0.00	0	25,000
<b>Total CBL11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total For CBL11</b>							<b>0.00</b>	<b>0</b>	<b>25,000</b>
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CCT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CCT02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	32,000,000
<b>Total CCT03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>32,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CCT03</b>							<b>0.00</b>	<b>0</b>	<b>32,000,000</b>
CGR5 On 22/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0
<b>Total CGR5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN103 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN103</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN104 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN104</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/06/2013 Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000
<b>Total CLN108 SPOT</b>							<b>1,400,000,000,000.00</b>	<b>14,000,000</b>	<b>7,000,000</b>
<b>Total For CLN108</b>							<b>1,400,000,000,000.00</b>	<b>14,000,000</b>	<b>7,000,000</b>
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN110 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN110</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 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN112 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 CLN112</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 CLN113 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN113</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>
<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			20,000,000,000,000.00	200,000,000	100,000,000
<b>Total CLN121 SPOT</b>							<b>20,000,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CLN121</b>							<b>20,000,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
<b>Total For CLN130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0
<b>Total CLN137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0
<b>Total CLN147 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN147</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN148 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN148</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN149 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN149</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN151 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN151</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN152 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN152</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN153 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN153</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN154 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN154</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN156 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN156</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN158 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN158</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN159 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN159</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN160 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN160</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN161 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN161</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN162 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN162</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN163 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN163</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN164 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN164</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN165 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN165</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN166 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN166</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN167 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN167</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN168 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN168</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN169 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN169</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN170 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN171 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN171</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN172 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN172</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN173 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN173</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN174 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN174</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN175 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN175</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN176 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 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>
CLN22 On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN39 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN39</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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>
CLN48 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN48</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN54</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN56 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN56</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN57 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN57</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN60 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN60 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN60</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN67 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN67 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN67</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN69 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN69 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN69</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN70 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN70 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN70</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN72 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN72</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN74 On 20/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN74 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN74</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN76 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN76 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN76</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN77 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN77 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN77</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN78 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN78</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN79 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN79 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN79</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN80 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN80 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN80</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN81 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN83 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN95</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN96 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN96</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN97 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN97</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN99 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN99 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN99</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNFC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNFC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNFC02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNFC02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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			0.00	0	4,429,000
<b>Total COJ04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,429,000</b>
<b>Total For COJ04</b>							<b>0.00</b>	<b>0</b>	<b>4,429,000</b>
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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>
DENG On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 04/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 28/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DRD01 On 01/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DRD01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DRD02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DV13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	8,000,000
<b>Total DV21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
<b>Total For DV21</b>							<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000		350,000,000,000.00	0.00	3,500,000	78,638,000
<b>Total DV22 SPOT</b>						<b>350,000,000,000.00</b>		<b>3,500,000</b>	<b>78,638,000</b>
<b>Total For DV22</b>						<b>350,000,000,000.00</b>		<b>3,500,000</b>	<b>78,638,000</b>
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			0.00	0	353,038,000
<b>Total DV23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>353,038,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For DV23</b>							<b>0.00</b>	<b>0</b>	<b>353,038,000</b>
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DVF12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			0.00	0	24,250,000
<b>Total E170 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>24,250,000</b>
<b>Total For E170</b>							<b>0.00</b>	<b>0</b>	<b>24,250,000</b>
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EDC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EGL01 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EGL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EGL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EGL02 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EGL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EGL02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			0.00	0	52,350,000
<b>Total EL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>52,350,000</b>
<b>Total For EL15</b>							<b>0.00</b>	<b>0</b>	<b>52,350,000</b>
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EMM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EMM02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ105 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ105L SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ105L</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ127 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ127U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For EQ127U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ141 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ141L SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ141L</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ142 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ142L SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ142L</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ148 On 14/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ148L SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ148L</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ149 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ149U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ149U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ151 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ151U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ151U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ152 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ152U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ152U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ153 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ153U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ153U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3/ On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3/ On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3E On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3E On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ERSA12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	228,000,000
<b>Total ES15 SPOT</b>							<b>400,000,000,000.00</b>	<b>4,000,000</b>	<b>228,000,000</b>
<b>Total For ES15</b>							<b>400,000,000,000.00</b>	<b>4,000,000</b>	<b>228,000,000</b>
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			0.00	0	112,091,000
<b>Total ES18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>112,091,000</b>
<b>Total For ES18</b>							<b>0.00</b>	<b>0</b>	<b>112,091,000</b>
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			0.00	0	377,000,000
<b>Total ES23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>377,000,000</b>
<b>Total For ES23</b>							<b>0.00</b>	<b>0</b>	<b>377,000,000</b>
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			0.00	0	80,345,000
<b>Total ES26 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>80,345,000</b>
<b>Total For ES26</b>							<b>0.00</b>	<b>0</b>	<b>80,345,000</b>
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			0.00	0	131,276,000
<b>Total ES33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>131,276,000</b>
<b>Total For ES33</b>							<b>0.00</b>	<b>0</b>	<b>131,276,000</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	2,098,000
<b>Total FRB03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,098,000</b>
<b>Total For FRB03</b>							<b>0.00</b>	<b>0</b>	<b>2,098,000</b>
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000
<b>Total FRB06 SPOT</b>						<b>2,000,000,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRB06</b>						<b>2,000,000,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBC21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC22 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBC22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI01 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRBI01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI0: On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI0: On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	10,500,000
<b>Total FRBI04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,500,000</b>
<b>Total For FRBI04</b>							<b>0.00</b>	<b>0</b>	<b>10,500,000</b>
FRBI0: On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2: On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2: On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2: On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI28 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI3: On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN0: 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>
FRBN0: On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN0: On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRBN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZC On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZC On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZC On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC01 On 08/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC0€ On 29/04/2013 Spot Bond			100.00000	100.00000			3,380,000,000,000.00	33,800,000	16,900,000
<b>Total FRC08 SPOT</b>							<b>3,380,000,000,000.00</b>	<b>33,800,000</b>	<b>16,900,000</b>
<b>Total For FRC08</b>							<b>3,380,000,000,000.00</b>	<b>33,800,000</b>	<b>16,900,000</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>
FRC1€ On 09/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC16</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>
FRC2€ On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRC29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC3 <sup>€</sup> On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
FRC3 <sup>€</sup> On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC3 <sup>€</sup> On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC4 <sup>€</sup> On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC41 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC41</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC4 <sup>€</sup> On 25/11/2011 Spot Bond			6.90500	6.90500			0.00	0	0
<b>Total FRC42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC4 <sup>€</sup> On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC44 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC4 <sup>€</sup> On 31/12/2011 Spot Bond			9.07500	9.07500			0.00	0	0
<b>Total FRC45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC4 <sup>€</sup> On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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>
FRC48 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC51 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC52 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC53 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC53 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC53</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC54 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC54 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC54</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>
FRC56 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC56 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC56</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>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRE2A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2G SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2G</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FREE/ On 19/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FREEA1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FREEA1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FREEE On 19/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FREEB1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FREEB1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FREEC On 19/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FREEC1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FREEC1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRI15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<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>
FRS39 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRS39 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS39</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS40 On 01/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS42 On 01/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS44 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS45 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS47 On 07/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS48 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS50 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			0.00	0	3,022,000
<b>Total FRX14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,022,000</b>
<b>Total For FRX14</b>							<b>0.00</b>	<b>0</b>	<b>3,022,000</b>
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	80,000
<b>Total FRX15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>80,000</b>
<b>Total For FRX15</b>							<b>0.00</b>	<b>0</b>	<b>80,000</b>
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GFC2 On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GFC2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	39

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total GOVEX1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>39</b>
<b>Total For GOVEX1</b>							<b>0.00</b>	<b>0</b>	<b>39</b>
GPT0E On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT1A On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT1A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT1A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT1E On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT1B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT1B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT1C On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT1C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT1C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT1E On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT1D2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT1D2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT2A On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT2A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT2A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT2E On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT2B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT2B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT2C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT2C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GR1A On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GR1A2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GR1A2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA2 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total GRA280 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA280</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA280 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA281 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA281</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA281 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA282 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA282</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA282 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA283 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA283</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA283 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA284 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA284</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA284 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA285 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA285</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA285 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA286 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA286</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRB83 On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRB83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB83</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD155 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD156 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD156 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD156</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD156 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total GRD157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD157 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD158 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD158</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRDB1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRDC1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRN1A1 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>
GRN1B1 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>
GRN1C1 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>
GRN1D1 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			0.00	0	0
<b>Total GRT02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total HMS1B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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>
HMS1I 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>
HMS1I 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>
HMS1I 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>
HMS1I 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>
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1E2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1I 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>
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1E4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1F2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1G2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			0.00	0	3,220,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total HWAY20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,220,000</b>
<b>Total For HWAY20</b>							<b>0.00</b>	<b>0</b>	<b>3,220,000</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	1,036,000
<b>Total HWAY34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,036,000</b>
<b>Total For HWAY34</b>							<b>0.00</b>	<b>0</b>	<b>1,036,000</b>
HWAY On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HWAY35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			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>
IBL07 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IBL09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
<b>Total IBL11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For IBL11</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL18 On 10/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL19 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL20 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IBL22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL23 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL24 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IC02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IC02</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 IDCP01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IDCP02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IFM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1A On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1B On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1C On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
IN03 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN03</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>
IND12 On 14/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IND124 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND124</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND124 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND125 On 28/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND126 On 05/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND127 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND128 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND129</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND129 On 26/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND130 On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND131 On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND132 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND133 On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IND134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 13/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 27/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND14 On 25/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND14 On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND146 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND146</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING10 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING10 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING10 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ING102 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING102</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING115 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING115</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 29/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING117 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING117</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 15/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING119 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING119</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 24/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING120 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING120</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING29 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ING32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING36 On 26/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING53 On 14/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING53 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING53</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING60U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING60U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING61 On 27/06/2011 Spot Bond			8.30000	8.30000			0.00	0	0
<b>Total ING61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING71 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING82</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ING89 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING89</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING97 On 10/03/2012 Spot Bond			8.82500	8.82500			0.00	0	0
<b>Total ING97 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING97</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
INJ01 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total INJ01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INJ01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total INJ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INJ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IP252U On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IP252U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP252U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPB3 On 04/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPB3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPB3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPL4 On 29/03/2014 Spot Bond			100.00000	100.00000			0.00	0	14,000
<b>Total IPL4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>14,000</b>
<b>Total For IPL4</b>							<b>0.00</b>	<b>0</b>	<b>14,000</b>
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPL5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			0.00	0	43,089,000
<b>Total IPL6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>43,089,000</b>
<b>Total For IPL6</b>							<b>0.00</b>	<b>0</b>	<b>43,089,000</b>
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			720,000,000,000.00	7,200,000	3,600,000
<b>Total IV01 SPOT</b>							<b>720,000,000,000.00</b>	<b>7,200,000</b>	<b>3,600,000</b>
<b>Total For IV01</b>							<b>720,000,000,000.00</b>	<b>7,200,000</b>	<b>3,600,000</b>
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IV012 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV012</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV015 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV03 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	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			2,000,000,000,000.00	20,000,000	10,000,000
<b>Total IV07 SPOT</b>							<b>2,000,000,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For IV07</b>							<b>2,000,000,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA12 <sup>f</sup> On 23/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA12 <sup>f</sup> On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IVA126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA127 On 07/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA128 On 14/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA129 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA129</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA130 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA131 On 04/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA132 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA134 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA135 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA136 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA137 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA138 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA139 On 29/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA142 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA143 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA145 On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
KCF01U 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>



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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LGL1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LUX44 On 24/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LUX44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LUX44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LUX45 On 23/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LUX45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LUX45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF01 On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0
<b>Total MBF017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF021 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF021</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF023</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17 On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP17U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP17U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP18 On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP18U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP18U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP19 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP19U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP19U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP20 On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP20U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP20U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP21 On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP21U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP21U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MCB1M On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MCB1M SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB1M</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	63,000,000
<b>Total MET01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>63,000,000</b>
<b>Total For MET01</b>							<b>0.00</b>	<b>0</b>	<b>63,000,000</b>
MFS1A1 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>
MFS1A2 On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MFS1A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MFS1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	126,000
<b>Total MTN02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>126,000</b>
<b>Total For MTN02</b>							<b>0.00</b>	<b>0</b>	<b>126,000</b>
MTN0 On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	19,000,000
<b>Total MTN03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>19,000,000</b>
<b>Total For MTN03</b>							<b>0.00</b>	<b>0</b>	<b>19,000,000</b>
MTN0 On 13/07/2017 Spot Bond			100.00000	100.00000			0.00	0	5,042,000
<b>Total MTN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,042,000</b>
<b>Total For MTN04</b>							<b>0.00</b>	<b>0</b>	<b>5,042,000</b>
MTN0 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTN05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC On 10/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTNC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MTNF On 06/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTNF01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNF01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK1C On 21/04/2014 Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000
<b>Total NBK10B SPOT</b>							<b>400,000,000,000.00</b>	<b>4,000,000</b>	<b>1,000,000</b>
<b>Total For NBK10B</b>							<b>400,000,000,000.00</b>	<b>4,000,000</b>	<b>1,000,000</b>
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK2 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	101,000
<b>Total NBK2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>101,000</b>
<b>Total For NBK2A</b>							<b>0.00</b>	<b>0</b>	<b>101,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	6,038,000
<b>Total NBK3A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,038,000</b>
<b>Total For NBK3A</b>							<b>0.00</b>	<b>0</b>	<b>6,038,000</b>
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK5B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK5B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK6/ On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
<b>Total NBK6A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For NBK6A</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	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>
NBK8/ On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK8A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK8A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK8B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK8B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9/ On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	8,135,000
<b>Total NBK9A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>8,135,000</b>
<b>Total For NBK9A</b>							<b>0.00</b>	<b>0</b>	<b>8,135,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			10,000,000,000.00	100,000	250,000
<b>Total NBK11 SPOT</b>							<b>10,000,000,000.00</b>	<b>100,000</b>	<b>250,000</b>
<b>Total For NBK11</b>							<b>10,000,000,000.00</b>	<b>100,000</b>	<b>250,000</b>
NBRN On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBRN1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBRN1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 21/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN: On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN53 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN53</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN54 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN54</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN# On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN56 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN56</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 07/07/2011 Spot Bond			7.60000	7.60000			0.00	0	0
<b>Total NCLN59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 07/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN60 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN60</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN62 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN62</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN63 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN64 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN64</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN65 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN65</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN# On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN66 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		720,000,000,000.00	7,200,000	4,120,000	
<b>Total NED6 SPOT</b>						<b>720,000,000,000.00</b>	<b>7,200,000</b>	<b>4,120,000</b>	
<b>Total For NED6</b>						<b>720,000,000,000.00</b>	<b>7,200,000</b>	<b>4,120,000</b>	
NED7 On 08/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	29,066,000	
<b>Total NED8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>29,066,000</b>
<b>Total For NED8</b>							<b>0.00</b>	<b>0</b>	<b>29,066,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NET39 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET39 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET39</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB6 On 29/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB9 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20N On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NMP20N SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A10 On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1A10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A11 On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0
<b>Total NQ1A11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A12 On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0
<b>Total NQ1A12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A13 On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0
<b>Total NQ1A13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1B10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0
<b>Total NQ1B11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0
<b>Total NQ1B12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1C10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0
<b>Total NQ1C11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0
<b>Total NQ1C12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1A On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1A7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1A On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1A8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1A On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1A9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1B7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1B7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1B9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1C On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1C7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1C7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1C9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1C9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1D5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0
<b>Total NQF1D6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NRA013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total NRA014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NRA014</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	17,000,000
<b>Total NRA018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>17,000,000</b>
<b>Total For NRA018</b>							<b>0.00</b>	<b>0</b>	<b>17,000,000</b>
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NRA01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			0.00	0	9,014,000
<b>Total NRA022 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>9,014,000</b>
<b>Total For NRA022</b>							<b>0.00</b>	<b>0</b>	<b>9,014,000</b>
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	68,000,000
<b>Total NRA023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>68,000,000</b>
<b>Total For NRA023</b>							<b>0.00</b>	<b>0</b>	<b>68,000,000</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NRA028 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA028</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC07 On 01/03/2012 Spot Bond			8.07500	8.07500			0.00	0	0
<b>Total NTC07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1C On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1D On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1E1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1E1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OML0 On 27/10/2015 Spot Bond			100.00000	100.00000			0.00	0	1,130,000
<b>Total OML01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,130,000</b>
<b>Total For OML01</b>							<b>0.00</b>	<b>0</b>	<b>1,130,000</b>
OMN0 On 28/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OMN01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OMN01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTC1A On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTC1AU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTC1AU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCAI On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCAI On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCAI On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCB1 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCB1U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCB1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PBETC On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PBET01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBET01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2A4R SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2A4R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2B4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2B4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2B4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2C4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2C4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2C4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2D4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PCF03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PCF03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PNP01 On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PNP01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PNP01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PNP02 On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PNP02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PNP02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A2 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A2C</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 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A5C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A5C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A6 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A6C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A6C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A€ On 15/06/2013 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>
PR2A€ On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A9E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A9E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B2 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B5E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B5E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2C1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2C1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2C4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
PRM1A On 15/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRM1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRM1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1A 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>
PRP1B On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP2A On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PSG01 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PSG01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PSG01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R009P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R009P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R010P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R120C On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R120C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R120C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Spot Bond			5.54000	5.52000			61,554,940.00	11,111	109,411,111
<b>Total R155 SPOT</b>							<b>61,554,940.00</b>	<b>11,111</b>	<b>109,411,111</b>
<b>Total For R155</b>							<b>61,554,940.00</b>	<b>11,111</b>	<b>109,411,111</b>
R155P On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R155P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			7.49000	7.47000			70,189,428,402,660.00	9,371,085,234	9,980,224,984
<b>Total R157 SPOT</b>							<b>70,189,428,402,660.00</b>	<b>9,371,085,234</b>	<b>9,980,224,984</b>
<b>Total For R157</b>							<b>70,189,428,402,660.00</b>	<b>9,371,085,234</b>	<b>9,980,224,984</b>
R158P On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R158P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R158P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R159P On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R159P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R159P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R179 On 01/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R179 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R179</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.52000	8.49500			27,502,580,235,000.00	3,228,002,375	9,484,643,570
<b>Total R186 SPOT</b>							<b>27,502,580,235,000.00</b>	<b>3,228,002,375</b>	<b>9,484,643,570</b>
<b>Total For R186</b>							<b>27,502,580,235,000.00</b>	<b>3,228,002,375</b>	<b>9,484,643,570</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<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			1.22000	1.22000			0.00	0	3,203,000,000
<b>Total R189 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,203,000,000</b>
<b>Total For R189</b>							<b>0.00</b>	<b>0</b>	<b>3,203,000,000</b>
R197 On 07/12/2023 Spot Bond			2.51000	2.51000		829,555,000,000.00		330,500,000	527,324,828
<b>Total R197 SPOT</b>						<b>829,555,000,000.00</b>		<b>330,500,000</b>	<b>527,324,828</b>
<b>Total For R197</b>						<b>829,555,000,000.00</b>		<b>330,500,000</b>	<b>527,324,828</b>
R201 On 21/12/2014 Spot Bond			7.11000	7.10000		4,152,247,110,000.00		584,001,000	3,035,852,000
<b>Total R201 SPOT</b>						<b>4,152,247,110,000.00</b>		<b>584,001,000</b>	<b>3,035,852,000</b>
<b>Total For R201</b>						<b>4,152,247,110,000.00</b>		<b>584,001,000</b>	<b>3,035,852,000</b>
R202 On 07/12/2033 Spot Bond			2.50000	2.50000		3,555,761,650,000.00		1,422,304,660	2,065,453,000
<b>Total R202 SPOT</b>						<b>3,555,761,650,000.00</b>		<b>1,422,304,660</b>	<b>2,065,453,000</b>
<b>Total For R202</b>						<b>3,555,761,650,000.00</b>		<b>1,422,304,660</b>	<b>2,065,453,000</b>
R203 On 15/09/2017 Spot Bond			8.04000	8.02000		38,953,148,760,000.00		4,844,919,000	4,549,198,000
<b>Total R203 SPOT</b>						<b>38,953,148,760,000.00</b>		<b>4,844,919,000</b>	<b>4,549,198,000</b>
<b>Total For R203</b>						<b>38,953,148,760,000.00</b>		<b>4,844,919,000</b>	<b>4,549,198,000</b>
R204 On 21/12/2018 Spot Bond			8.21500	8.19000		16,254,450,379,000.00		1,978,630,600	5,088,135,100
<b>Total R204 SPOT</b>						<b>16,254,450,379,000.00</b>		<b>1,978,630,600</b>	<b>5,088,135,100</b>
<b>Total For R204</b>						<b>16,254,450,379,000.00</b>		<b>1,978,630,600</b>	<b>5,088,135,100</b>
R205 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Spot Bond			6.90000	6.89000		5,720,106,900,000.00		829,001,000	4,044,907,000
<b>Total R206 SPOT</b>						<b>5,720,106,900,000.00</b>		<b>829,001,000</b>	<b>4,044,907,000</b>
<b>Total For R206</b>						<b>5,720,106,900,000.00</b>		<b>829,001,000</b>	<b>4,044,907,000</b>
R207 On 15/01/2020 Spot Bond			8.29500	8.27500		21,885,071,775,000.00		2,638,345,000	6,265,290,800
<b>Total R207 SPOT</b>						<b>21,885,071,775,000.00</b>		<b>2,638,345,000</b>	<b>6,265,290,800</b>
<b>Total For R207</b>						<b>21,885,071,775,000.00</b>		<b>2,638,345,000</b>	<b>6,265,290,800</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			8.32500	8.30000			47,494,716,075,000.00	5,705,071,000	6,857,677,000
<b>Total R208 SPOT</b>										<b>47,494,716,075,000.00</b>	<b>5,705,071,000</b>	<b>6,857,677,000</b>
<b>Total For R208</b>										<b>47,494,716,075,000.00</b>	<b>5,705,071,000</b>	<b>6,857,677,000</b>
R209	On	31/03/2036	Spot Bond			8.70500	8.68000			22,210,293,905,000.00	2,551,441,000	8,679,675,000
<b>Total R209 SPOT</b>										<b>22,210,293,905,000.00</b>	<b>2,551,441,000</b>	<b>8,679,675,000</b>
<b>Total For R209</b>										<b>22,210,293,905,000.00</b>	<b>2,551,441,000</b>	<b>8,679,675,000</b>
R210	On	31/03/2028	Spot Bond			2.54000	2.54000			656,058,733,600.00	258,290,840	636,792,358
<b>Total R210 SPOT</b>										<b>656,058,733,600.00</b>	<b>258,290,840</b>	<b>636,792,358</b>
<b>Total For R210</b>										<b>656,058,733,600.00</b>	<b>258,290,840</b>	<b>636,792,358</b>
R211	On	31/01/2017	Spot Bond			1.99000	1.99000			1,791,000,000.00	900,000	986,660,206
<b>Total R211 SPOT</b>										<b>1,791,000,000.00</b>	<b>900,000</b>	<b>986,660,206</b>
<b>Total For R211</b>										<b>1,791,000,000.00</b>	<b>900,000</b>	<b>986,660,206</b>
R212	On	31/01/2022	Spot Bond			2.52000	2.52000			1,369,116,000,000.00	543,300,000	579,300,000
<b>Total R212 SPOT</b>										<b>1,369,116,000,000.00</b>	<b>543,300,000</b>	<b>579,300,000</b>
<b>Total For R212</b>										<b>1,369,116,000,000.00</b>	<b>543,300,000</b>	<b>579,300,000</b>
R213	On	28/02/2031	Spot Bond			8.71500	8.69000			1,556,499,000,000.00	178,600,000	535,700,000
<b>Total R213 SPOT</b>										<b>1,556,499,000,000.00</b>	<b>178,600,000</b>	<b>535,700,000</b>
<b>Total For R213</b>										<b>1,556,499,000,000.00</b>	<b>178,600,000</b>	<b>535,700,000</b>
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,365,500,000,000.00	1,287,000,000	1,713,000,000
<b>Total R214 SPOT</b>										<b>8,365,500,000,000.00</b>	<b>1,287,000,000</b>	<b>1,713,000,000</b>
<b>Total For R214</b>										<b>8,365,500,000,000.00</b>	<b>1,287,000,000</b>	<b>1,713,000,000</b>
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R220C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R220C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R221C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R221C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R222C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R222C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C On 15/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<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>
R319C On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R319C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R319C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R320C On 21/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R320C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R320C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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



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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C On 21/06/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R351C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R351C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R352C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB 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>
RCSC On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC On 06/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC 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>
RES On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RESB On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RESB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RESB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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			1,200,000,000,000.00	12,000,000	6,000,000
<b>Total RP002 SPOT</b>							<b>1,200,000,000,000.00</b>	<b>12,000,000</b>	<b>6,000,000</b>
<b>Total For RP002</b>							<b>1,200,000,000,000.00</b>	<b>12,000,000</b>	<b>6,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG0 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPG01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			1,761,800,000,000.00	17,618,000	8,809,000
<b>Total RW02 SPOT</b>							<b>1,761,800,000,000.00</b>	<b>17,618,000</b>	<b>8,809,000</b>
<b>Total For RW02</b>							<b>1,761,800,000,000.00</b>	<b>17,618,000</b>	<b>8,809,000</b>
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RW21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBC2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBC2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total SBK12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBK12</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK5 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	4,000,000
<b>Total SBK5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
<b>Total For SBK5</b>							<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	17,045,000
<b>Total SBK7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>17,045,000</b>
<b>Total For SBK7</b>							<b>0.00</b>	<b>0</b>	<b>17,045,000</b>
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			0.00	0	2,070,000
<b>Total SBK8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,070,000</b>
<b>Total For SBK8</b>							<b>0.00</b>	<b>0</b>	<b>2,070,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			0.00	0	3,032,000
<b>Total SBK9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,032,000</b>
<b>Total For SBK9</b>							<b>0.00</b>	<b>0</b>	<b>3,032,000</b>
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			103,779,703,000.00	18,048,644	14,558,000
<b>Total SBK11 SPOT</b>							<b>103,779,703,000.00</b>	<b>18,048,644</b>	<b>14,558,000</b>
<b>Total For SBK11</b>							<b>103,779,703,000.00</b>	<b>18,048,644</b>	<b>14,558,000</b>
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN27 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN27</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN29 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN36 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN47 On 21/07/2011 Spot Bond			2.50000	2.50000			0.00	0	0
<b>Total SBN47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN48 On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN49 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBR00 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBR002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBR002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBR00 On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBR003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBR003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS5 On 07/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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	41,000
<b>Total SBS9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>41,000</b>
<b>Total For SBS9</b>							<b>0.00</b>	<b>0</b>	<b>41,000</b>
SBS10 On 03/07/2013 Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	350,000
<b>Total SBS10 SPOT</b>						<b>20,000,000,000.00</b>		<b>200,000</b>	<b>350,000</b>
<b>Total For SBS10</b>						<b>20,000,000,000.00</b>		<b>200,000</b>	<b>350,000</b>
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS12 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM107 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM107</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM219 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SHI02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SLI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
<b>Total SLI2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For SLI2</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			36,000,000,000.00	360,000	360,000
<b>Total SMF1 SPOT</b>							<b>36,000,000,000.00</b>	<b>360,000</b>	<b>360,000</b>
<b>Total For SMF1</b>							<b>36,000,000,000.00</b>	<b>360,000</b>	<b>360,000</b>
SMF2 On 14/10/2011 Spot Bond			100.00000	100.00000			90,000,000,000.00	900,000	900,000
<b>Total SMF2 SPOT</b>							<b>90,000,000,000.00</b>	<b>900,000</b>	<b>900,000</b>
<b>Total For SMF2</b>							<b>90,000,000,000.00</b>	<b>900,000</b>	<b>900,000</b>
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SMF3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SMF3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	7,000,000
<b>Total SNT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>7,000,000</b>
<b>Total For SNT01</b>							<b>0.00</b>	<b>0</b>	<b>7,000,000</b>
SYN814 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN814 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN814</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN81 On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN815 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN815</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN81 On 04/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN816 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN816</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN81 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN817 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN817</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN81 On 18/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN819 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN819</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN820 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN820</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN821 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN821</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN822 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN822</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN823 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN823</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN824 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN824</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN825 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN825</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN826 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN826</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN827 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN827</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN828 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN828</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN829 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN829</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN830 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN830</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN831 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN831</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN832 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN832</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN833 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN833</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN834 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN834</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN835 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN835</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN83 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN836 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN836</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SZ18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SZ25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	1,999,000,000
<b>Total T018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,999,000,000</b>
<b>Total For T018</b>							<b>0.00</b>	<b>0</b>	<b>1,999,000,000</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>
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0
<b>Total TFS73 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS73</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS77 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS77</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS78 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS78</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS79 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS79 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS79</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS80 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS80 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS80</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS81 On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS81 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS81</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS82 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS82</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TH7A2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH7A2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6E On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6C On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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	2,041,000
<b>Total TL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,041,000</b>
<b>Total For TL15</b>							<b>0.00</b>	<b>0</b>	<b>2,041,000</b>
TL20 On 22/02/2020 Spot Bond			6.00000	6.00000			0.00	0	0
<b>Total TL20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17 On 14/11/2017 Spot Bond			100.00000	100.00000			0.00	0	997,485,000
<b>Total TN17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>997,485,000</b>
<b>Total For TN17</b>							<b>0.00</b>	<b>0</b>	<b>997,485,000</b>
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			0.00	0	249,135,000
<b>Total TN20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>249,135,000</b>
<b>Total For TN20</b>							<b>0.00</b>	<b>0</b>	<b>249,135,000</b>
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			0.00	0	75,000,000
<b>Total TN23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
<b>Total For TN23</b>							<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			0.00	0	45,000,000
<b>Total TN25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>45,000,000</b>
<b>Total For TN25</b>							<b>0.00</b>	<b>0</b>	<b>45,000,000</b>
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			0.00	0	13,165,000
<b>Total TN27 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>13,165,000</b>
<b>Total For TN27</b>							<b>0.00</b>	<b>0</b>	<b>13,165,000</b>
TNF11 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TNF11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			0.00	0	0
<b>Total TR30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
<b>Total TR31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TR32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP10 On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP109 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP109</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP11 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP111 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP111</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP117 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP117</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	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>
TSP11 On 14/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP119 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP119</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP120 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP120</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 02/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP121 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP121</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP122 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP122</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	35,000,000
<b>Total UG21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
<b>Total For UG21</b>							<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	18,000,000
<b>Total UTR02 SPOT</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>18,000,000</b>
<b>Total For UTR02</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>18,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR041 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR041</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR042 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR043 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR043</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR40 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1A2 On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1A3 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1A4 On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0
<b>Total VIP1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1A5 On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1B2 On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1B3 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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1C On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VOYT On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VOYT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VOYT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			100,000,000.00	1,000	51,717,000
<b>Total WS04 SPOT</b>							<b>100,000,000.00</b>	<b>1,000</b>	<b>51,717,000</b>
<b>Total For WS04</b>							<b>100,000,000.00</b>	<b>1,000</b>	<b>51,717,000</b>
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	206,000,000
<b>Total WS05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>206,000,000</b>
<b>Total For WS05</b>							<b>0.00</b>	<b>0</b>	<b>206,000,000</b>
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	500,000
<b>Total WSP1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>
<b>Total For WSP1</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			0.00	0	73,000,000
<b>Total WSP2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>73,000,000</b>
<b>Total For WSP2</b>							<b>0.00</b>	<b>0</b>	<b>73,000,000</b>
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total WSP3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total WSP4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			0.00	0	60,000,000
<b>Total WSP5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For WSP5</b>							<b>0.00</b>	<b>0</b>	<b>60,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z006 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z006</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z009 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z009</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z071 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z071</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z083 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA023</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>809,641,454,183,200.00</b>	<b>41,157,864,344</b>	<b>76,178,636,936</b>
<b>Total for SPOT :</b>							<b>809,641,454,183,200.00</b>	<b>41,157,864,344</b>	<b>76,178,636,936</b>
<b>Total Futures</b>							<b>809,641,454,183,200.00</b>	<b>41,157,864,344</b>	<b>76,178,846,567</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>11,720</b>
<b>Grand Total:</b>							<b>809,641,454,183,200.00</b>	<b>41,157,864,344</b>	<b>76,178,858,287</b>