



## Interest Rates Daily MTM Report

Daily summary for: 12/12/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CA On 19/12/2011 Can-Do Future			0.30580	0.21470			0.00	0	12,659
<b>Total CF CANDO CAAK Future</b>							<b>0.00</b>	<b>0</b>	<b>12,659</b>
<b>Total For CF CANDO CAAK</b>							<b>0.00</b>	<b>0</b>	<b>12,659</b>
CF CA On 19/12/2011 Can-Do Future			0.17980	0.12640			0.00	0	18,519
<b>Total CF CANDO CAAL Future</b>							<b>0.00</b>	<b>0</b>	<b>18,519</b>
<b>Total For CF CANDO CAAL</b>							<b>0.00</b>	<b>0</b>	<b>18,519</b>
CF CA On 19/12/2011 Can-Do Future			0.02470	0.06400			0.00	0	12,423
<b>Total CF CANDO CAAM Future</b>							<b>0.00</b>	<b>0</b>	<b>12,423</b>
<b>Total For CF CANDO CAAM</b>							<b>0.00</b>	<b>0</b>	<b>12,423</b>
CF CA On 30/03/2012 Can-Do Future			0.44160	0.40000			0.00	0	100,000
<b>Total CF CANDO CAAN Future</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For CF CANDO CAAN</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CA On 30/03/2012 Can-Do Future			0.07230	0.09810			0.00	0	100,000
<b>Total CF CANDO CAAO Future</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For CF CANDO CAAO</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CA On 19/12/2011 Can-Do Future			0.03520	0.09440			0.00	0	12,346
<b>Total CF CANDO CAAP Future</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
<b>Total For CF CANDO CAAP</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
CF CA On 19/12/2011 Can-Do Future			0.25030	0.17420			0.00	0	18,750
<b>Total CF CANDO CAAR Future</b>							<b>0.00</b>	<b>0</b>	<b>18,750</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CF CANDO CAAR</b>							<b>0.00</b>	<b>0</b>	<b>18,750</b>
CF CA On 31/01/2012 Can-Do Future			0.14100	0.11540			0.00	0	12,500
<b>Total CF CANDO CAAS Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total For CF CANDO CAAS</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CA On 29/02/2012 Can-Do Future			0.11400	0.09730			0.00	0	12,500
<b>Total CF CANDO CAAT Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total For CF CANDO CAAT</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CA On 31/01/2012 Can-Do Future			0.03410	0.05130			0.00	0	19,481
<b>Total CF CANDO CAAU Future</b>							<b>0.00</b>	<b>0</b>	<b>19,481</b>
<b>Total For CF CANDO CAAU</b>							<b>0.00</b>	<b>0</b>	<b>19,481</b>
CF CA On 29/02/2012 Can-Do Future			0.05690	0.07630			0.00	0	12,987
<b>Total CF CANDO CAAV Future</b>							<b>0.00</b>	<b>0</b>	<b>12,987</b>
<b>Total For CF CANDO CAAV</b>							<b>0.00</b>	<b>0</b>	<b>12,987</b>
<b>Total for Can-Do Future</b>							<b>0.00</b>	<b>0</b>	<b>332,165</b>
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157/R201 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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 02/02/2012 Bond Future			6.91100	6.83300		4.15	0.00	0	12,560
R157 On 03/05/2012 Bond Future			7.00400	6.91800		4.53	0.00	0	0
R157 On 02/08/2012 Bond Future			7.08800	6.99600		4.73	0.00	0	0
R157 On 01/11/2012 Bond Future			7.19200	7.09000		4.77	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>12,560</b>
R157 On 02/02/2012 Bond Future	8.50	Call		5,740.00000	5,463,000	4.28	0.00	0	0
R157 On 02/02/2012 Bond Future	8.50	Put		2.00000	1,000	4.28	0.00	0	0
R157 On 02/02/2012 Bond Future	8.55	Call		5,906.00000	5,630,000	4.28	0.00	0	0
R157 On 02/02/2012 Bond Future	8.55	Put		1.00000	2,000	4.28	0.00	0	0
R157 On 02/02/2012 Bond Future	8.45	Call		5,573.00000	5,297,000	4.28	0.00	0	0
R157 On 02/02/2012 Bond Future	8.45	Put		2.00000	2,000	4.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.55	Call		392.00000	295,000	4.06	0.00	0	0
R157	On	02/02/2012	Bond Future	6.55	Put		1,402.00000	1,581,000	4.06	0.00	0	0
R157	On	02/02/2012	Bond Future	6.00	Put		3,056.00000	3,313,000	3.95	0.00	0	0
R157	On	02/02/2012	Bond Future	6.00	Call		53.00000	33,000	3.95	0.00	0	130
R157	On	02/02/2012	Bond Future	7.05	Call		1,252.00000	1,057,000	4.16	0.00	0	0
R157	On	02/02/2012	Bond Future	7.05	Put		485.00000	566,000	4.16	0.00	0	130
R157	On	02/02/2012	Bond Future	6.25	Put		2,239.00000	2,470,000	4.00	0.00	0	0
R157	On	02/02/2012	Bond Future	6.25	Call		147.00000	101,000	4.00	0.00	0	3,960
R157	On	02/02/2012	Bond Future	6.45	Put		1,660.00000	1,859,000	4.04	0.00	0	0
R157	On	02/02/2012	Bond Future	6.45	Call		291.00000	213,000	4.04	0.00	0	1,320
R157	On	02/02/2012	Bond Future	6.65	Call		516.00000	400,000	4.08	0.00	0	0
R157	On	02/02/2012	Bond Future	6.65	Put		1,168.00000	1,328,000	4.08	0.00	0	1,320
R157	On	02/02/2012	Bond Future	7.20	Call		1,619.00000	1,401,000	4.18	0.00	0	0
R157	On	02/02/2012	Bond Future	7.20	Put		325.00000	384,000	4.18	0.00	0	3,960
R157	On	03/05/2012	Bond Future	8.25	Call		4,502.00000	4,246,000	4.79	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		206.00000	234,000	4.79	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		4,642.00000	4,383,000	4.79	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		189.00000	214,000	4.79	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		4,363.00000	4,108,000	4.78	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		225.00000	254,000	4.78	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Call		3,809.00000	3,594,000	4.96	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		793.00000	859,000	4.96	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		3,922.00000	3,705,000	4.98	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		759.00000	822,000	4.98	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		3,698.00000	3,486,000	4.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	7.95	Put		830.00000	899,000	4.95	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Call		1,993.00000	1,846,000	4.73	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Put		2,246.00000	2,385,000	4.73	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Call		2,064.00000	1,914,000	4.74	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Put		2,176.00000	2,312,000	4.74	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Call		1,924.00000	1,780,000	4.72	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Put		2,318.00000	2,459,000	4.72	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>10,820</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>23,380</b>
R186	On	02/02/2012	Bond Future			8.62400	8.54300		15.43	0.00	0	27,833
R186	On	03/05/2012	Bond Future			8.71000	8.62700		15.74	0.00	0	0
R186	On	02/08/2012	Bond Future			8.79300	8.70700		15.59	0.00	0	0
R186	On	01/11/2012	Bond Future			8.88000	8.79000		15.51	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>27,833</b>
R186	On	02/02/2012	Bond Future	9.00	Call		5,337.00000	4,732,000	15.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		1,197.00000	1,342,000	15.60	0.00	0	100
R186	On	02/02/2012	Bond Future	9.05	Call		5,660.00000	5,042,000	15.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		1,080.00000	1,212,000	15.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		5,021.00000	4,431,000	15.57	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		1,323.00000	1,483,000	15.57	0.00	0	0
R186	On	02/02/2012	Bond Future	7.75	Put		8,193.00000	8,812,000	14.75	0.00	0	0
R186	On	02/02/2012	Bond Future	7.75	Call		467.00000	336,000	14.75	0.00	0	6,000
R186	On	02/02/2012	Bond Future	6.75	Put		18,564.00000	19,308,000	14.75	0.00	0	0
R186	On	02/02/2012	Bond Future	6.75	Call		12.00000	6,000	14.75	0.00	0	6,000
R186	On	02/02/2012	Bond Future	8.00	Put		6,129.00000	6,661,000	14.92	0.00	0	0
R186	On	02/02/2012	Bond Future	8.00	Call		916.00000	699,000	14.92	0.00	0	100



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	16.12	0.00	0	0
R186	On	02/02/2012	Bond Future	13.25	Call		33,989.00000	33,240,000	16.12	0.00	0	0
R186	On	02/02/2012	Bond Future	98.00	Call		105,764.00000	105,014,000	16.12	0.00	0	0
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	16.12	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		6,582.00000	6,069,000	15.94	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		3,251.00000	3,491,000	15.94	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		6,854.00000	6,331,000	15.98	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		3,087.00000	3,318,000	15.98	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		6,315.00000	5,812,000	15.90	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		3,422.00000	3,673,000	15.90	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Call		5,932.00000	5,494,000	15.44	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		5,548.00000	5,876,000	15.44	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Call		6,162.00000	5,714,000	15.47	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		5,334.00000	5,652,000	15.47	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		5,707.00000	5,278,000	15.41	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		5,770.00000	6,107,000	15.41	0.00	0	0
R186	On	01/11/2012	Bond Future	8.75	Call		6,666.00000	6,233,000	15.37	0.00	0	0
R186	On	01/11/2012	Bond Future	8.75	Put		7,018.00000	7,371,000	15.37	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Call		6,885.00000	6,443,000	15.40	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Put		6,797.00000	7,141,000	15.40	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Call		6,452.00000	6,026,000	15.34	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Put		7,246.00000	7,606,000	15.34	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>12,200</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>40,033</b>
R189	On	02/02/2012	Bond Future			218.95354	218.96038			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	218.00	Call		960.00000	954,000		0.00	0	0
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0
R189	On	02/02/2012	Bond Future	218.05	Call		910.00000	904,000		0.00	0	0
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0
R189	On	02/02/2012	Bond Future	217.95	Call		1,010.00000	1,004,000		0.00	0	0
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0
<b>Total R189 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	02/02/2012	Bond Future			245.14835	245.59521			0.00	0	965
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>965</b>
R197	On	02/02/2012	Bond Future	237.00	Call		8,595.00000	8,148,000		0.00	0	0
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0
R197	On	02/02/2012	Bond Future	237.05	Call		8,545.00000	8,098,000		0.00	0	0
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0
R197	On	02/02/2012	Bond Future	236.95	Call		8,645.00000	8,198,000		0.00	0	0
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>965</b>
R201	On	02/02/2012	Bond Future			6.41000	6.33100		3.53	0.00	0	3,124
R201	On	03/05/2012	Bond Future			6.46600	6.37900		3.75	0.00	0	0
R201	On	02/08/2012	Bond Future			6.50900	6.41400		3.96	0.00	0	0
R201	On	01/11/2012	Bond Future			6.56100	6.45100		4.09	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,124</b>
R201	On	02/02/2012	Bond Future	8.25	Call		5,006.00000	4,794,000	3.64	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	1,000	3.64	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		5,132.00000	4,920,000	3.64	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Call		4,879.00000	4,667,000	3.64	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.64	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		3,454.00000	3,259,000	3.98	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		143.00000	162,000	3.98	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		3,560.00000	3,363,000	3.98	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		131.00000	148,000	3.98	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		3,350.00000	3,156,000	3.98	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		158.00000	178,000	3.98	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call		2,915.00000	2,749,000	4.16	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		519.00000	565,000	4.16	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		3,000.00000	2,832,000	4.17	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		495.00000	540,000	4.17	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		2,831.00000	2,667,000	4.15	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		544.00000	592,000	4.15	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Call		1,700.00000	1,580,000	4.05	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Put		1,601.00000	1,703,000	4.05	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Call		1,754.00000	1,632,000	4.06	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Put		1,555.00000	1,654,000	4.06	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Call		1,646.00000	1,529,000	4.04	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Put		1,648.00000	1,752,000	4.04	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>3,124</b>
R202	On	02/02/2012	Bond Future			184.30772	184.30101			0.00	0	35,872
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>35,872</b>
R202	On	02/02/2012	Bond Future	177.00	Call		7,301.00000	7,308,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.00	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	02/02/2012	Bond Future	177.05	Call		7,251.00000	7,258,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	176.95	Call		7,351.00000	7,358,000		0.00	0	0
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>35,872</b>
R203	On	02/02/2012	Bond Future			7.55500	7.47800		7.06	0.00	0	3,586
R203	On	03/05/2012	Bond Future			7.65100	7.56900		7.46	0.00	0	0
R203	On	02/08/2012	Bond Future			7.74100	7.65600		7.52	0.00	0	0
R203	On	01/11/2012	Bond Future			7.84500	7.75400		7.37	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,586</b>
R203	On	02/02/2012	Bond Future	8.75	Call		5,693.00000	5,344,000	7.39	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		33.00000	38,000	7.39	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		5,902.00000	5,552,000	7.39	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		27.00000	31,000	7.39	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		5,485.00000	5,137,000	7.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		40.00000	46,000	7.37	0.00	0	0
R203	On	02/02/2012	Bond Future	6.95	Put		2,772.00000	3,043,000	6.79	0.00	0	0
R203	On	02/02/2012	Bond Future	6.95	Call		304.00000	221,000	6.79	0.00	0	2,640
R203	On	02/02/2012	Bond Future	7.20	Put		1,902.00000	2,120,000	6.87	0.00	0	0
R203	On	02/02/2012	Bond Future	7.20	Call		612.00000	476,000	6.87	0.00	0	880
R203	On	02/02/2012	Bond Future	7.35	Call		876.00000	705,000	6.93	0.00	0	0
R203	On	02/02/2012	Bond Future	7.35	Put		1,468.00000	1,651,000	6.93	0.00	0	880
R203	On	02/02/2012	Bond Future	7.95	Call		2,540.00000	2,247,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	7.95	Put		394.00000	455,000	7.12	0.00	0	2,640
R203	On	03/05/2012	Bond Future	8.75	Call		5,487.00000	5,171,000	7.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		431.00000	476,000	7.93	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		5,661.00000	5,341,000	7.93	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		398.00000	439,000	7.93	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		5,311.00000	4,998,000	7.91	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		463.00000	511,000	7.91	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Call		4,745.00000	4,478,000	7.90	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		1,253.00000	1,345,000	7.90	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		4,893.00000	4,622,000	7.93	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		1,199.00000	1,286,000	7.93	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		4,599.00000	4,336,000	7.88	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		1,310.00000	1,405,000	7.88	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Call		2,839.00000	2,642,000	7.30	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Put		2,855.00000	3,024,000	7.30	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Call		2,944.00000	2,742,000	7.31	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Put		2,759.00000	2,923,000	7.31	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Call		2,736.00000	2,543,000	7.28	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Put		2,954.00000	3,127,000	7.28	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>7,040</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>10,626</b>
R204	On	02/02/2012	Bond Future			7.83600	7.75900		9.14	0.00	0	3,543
R204	On	03/05/2012	Bond Future			7.93100	7.85100		9.29	0.00	0	0
R204	On	02/08/2012	Bond Future			8.02300	7.94000		9.23	0.00	0	0
R204	On	01/11/2012	Bond Future			8.12300	8.03400		9.14	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,543</b>
R204	On	02/02/2012	Bond Future	9.00	Call		6,373.00000	5,975,000	9.54	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		64.00000	73,000	9.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.05	Call		6,606.00000	6,207,000	9.54	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		54.00000	61,000	9.54	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		6,139.00000	5,743,000	9.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		75.00000	85,000	9.52	0.00	0	0
R204	On	02/02/2012	Bond Future	7.25	Put		3,186.00000	3,483,000	8.82	0.00	0	0
R204	On	02/02/2012	Bond Future	7.25	Call		448.00000	338,000	8.82	0.00	0	540
R204	On	02/02/2012	Bond Future	8.00	Call		2,159.00000	1,868,000	9.14	0.00	0	0
R204	On	02/02/2012	Bond Future	8.00	Put		894.00000	1,009,000	9.14	0.00	0	540
R204	On	02/02/2012	Bond Future	7.50	Call		837.00000	667,000	8.92	0.00	0	0
R204	On	02/02/2012	Bond Future	7.50	Put		2,219.00000	2,455,000	8.92	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		5,331.00000	4,999,000	9.69	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		862.00000	938,000	9.69	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		5,519.00000	5,183,000	9.72	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		809.00000	881,000	9.72	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		5,144.00000	4,817,000	9.66	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		917.00000	998,000	9.66	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Call		4,568.00000	4,286,000	9.39	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		1,850.00000	1,977,000	9.39	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		4,728.00000	4,442,000	9.42	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		1,772.00000	1,895,000	9.42	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		4,410.00000	4,133,000	9.36	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		1,931.00000	2,063,000	9.36	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Call		3,441.00000	3,214,000	9.05	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Put		3,603.00000	3,799,000	9.05	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Call		3,563.00000	3,331,000	9.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	8.05	Put		3,487.00000	3,677,000	9.07	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Call		3,322.00000	3,099,000	9.03	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Put		3,723.00000	3,922,000	9.03	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,080</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>4,623</b>
R206	On	02/02/2012	Bond Future			6.17000	6.09400		2.28	0.00	0	300
R206	On	03/05/2012	Bond Future			6.22000	6.13200		2.51	0.00	0	0
R206	On	02/08/2012	Bond Future			6.24500	6.14500		2.70	0.00	0	0
R206	On	01/11/2012	Bond Future			6.26800	6.14200		2.76	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>300</b>
R206	On	02/02/2012	Bond Future	8.00	Call		3,415.00000	3,276,000	2.31	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.31	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		3,503.00000	3,364,000	2.31	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.31	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		3,328.00000	3,189,000	2.31	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	1,000	2.31	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		2,248.00000	2,119,000	2.62	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		84.00000	96,000	2.62	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		2,318.00000	2,188,000	2.62	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		76.00000	87,000	2.62	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		2,179.00000	2,051,000	2.62	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		93.00000	106,000	2.62	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call		1,861.00000	1,755,000	2.82	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		358.00000	389,000	2.82	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		1,912.00000	1,805,000	2.83	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		342.00000	372,000	2.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.20	Call		1,809.00000	1,704,000	2.81	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		373.00000	406,000	2.81	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Call		986.00000	913,000	2.71	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Put		1,149.00000	1,220,000	2.71	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Call		1,014.00000	941,000	2.71	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Put		1,119.00000	1,191,000	2.71	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Call		956.00000	885,000	2.70	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Put		1,176.00000	1,250,000	2.70	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>300</b>
R207	On	02/02/2012	Bond Future			8.10600	8.02500		9.27	1,910,212.00	20	47,374
R207	On	03/05/2012	Bond Future			8.20300	8.11800		10.86	0.00	0	0
R207	On	02/08/2012	Bond Future			8.29800	8.21000		10.74	0.00	0	0
R207	On	01/11/2012	Bond Future			8.39400	8.30200		10.64	0.00	0	0
<b>Total R207 Future</b>										<b>1,910,212.00</b>	<b>20</b>	<b>47,374</b>
R207	On	02/02/2012	Bond Future	9.00	Call		5,390.00000	4,953,000	9.63	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		98.00000	116,000	9.63	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		5,636.00000	5,197,000	9.65	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		83.00000	98,000	9.65	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		5,145.00000	4,712,000	9.61	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		116.00000	137,000	9.61	0.00	0	0
R207	On	02/02/2012	Bond Future	7.35	Put		4,097.00000	4,484,000	8.83	0.00	0	0
R207	On	02/02/2012	Bond Future	7.35	Call		204.00000	137,000	8.83	0.00	0	1,920
R207	On	02/02/2012	Bond Future	7.65	Put		2,680.00000	2,994,000	8.98	0.00	0	0
R207	On	02/02/2012	Bond Future	7.65	Call		541.00000	401,000	8.98	0.00	0	640
R207	On	02/02/2012	Bond Future	7.85	Call		918.00000	717,000	9.08	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	7.85	Put		1,909.00000	2,162,000	9.08	0.00	0	640
R207	On	02/02/2012	Bond Future	8.50	Call		3,069.00000	2,692,000	9.39	0.00	0	0
R207	On	02/02/2012	Bond Future	8.50	Put		444.00000	521,000	9.39	0.00	0	1,920
R207	On	03/05/2012	Bond Future	8.75	Call		4,707.00000	4,361,000	11.14	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		1,331.00000	1,448,000	11.14	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		4,892.00000	4,540,000	11.17	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		1,255.00000	1,366,000	11.17	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		4,525.00000	4,185,000	11.11	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		1,410.00000	1,533,000	11.11	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Call		4,945.00000	4,628,000	11.13	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		2,134.00000	2,282,000	11.13	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		5,114.00000	4,792,000	11.17	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		2,048.00000	2,192,000	11.17	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		4,778.00000	4,466,000	11.09	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		2,223.00000	2,376,000	11.09	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Call		3,722.00000	3,469,000	10.54	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Put		3,990.00000	4,209,000	10.54	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Call		3,852.00000	3,594,000	10.56	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Put		3,862.00000	4,076,000	10.56	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Call		3,595.00000	3,347,000	10.52	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Put		4,122.00000	4,346,000	10.52	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>5,120</b>
<b>Total For R207</b>										<b>1,910,212.00</b>	<b>20</b>	<b>52,494</b>
R208	On	02/02/2012	Bond Future			8.14100	8.04900		9.59	37,413,448.00	400	14,084
R208	On	03/05/2012	Bond Future			8.22700	8.13200		12.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future			8.31000	8.21200		11.89	0.00	0	0
R208	On	01/11/2012	Bond Future			8.39900	8.29600		11.82	0.00	0	0
<b>Total R208 Future</b>										<b>37,413,448.00</b>	<b>400</b>	<b>14,084</b>
R208	On	02/02/2012	Bond Future	9.00	Call		5,619.00000	5,088,000	10.00	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		90.00000	113,000	10.00	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		5,883.00000	5,348,000	10.03	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		75.00000	94,000	10.03	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		5,357.00000	4,830,000	9.97	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		108.00000	135,000	9.97	0.00	0	0
R208	On	02/02/2012	Bond Future	7.45	Put		3,953.00000	4,421,000	9.15	0.00	0	0
R208	On	02/02/2012	Bond Future	7.45	Call		239.00000	153,000	9.15	0.00	0	2,880
R208	On	02/02/2012	Bond Future	7.70	Put		2,698.00000	3,089,000	9.29	0.00	0	0
R208	On	02/02/2012	Bond Future	7.70	Call		557.00000	393,000	9.29	0.00	0	960
R208	On	02/02/2012	Bond Future	7.90	Call		970.00000	729,000	9.40	0.00	0	0
R208	On	02/02/2012	Bond Future	7.90	Put		1,877.00000	2,190,000	9.40	0.00	0	960
R208	On	02/02/2012	Bond Future	8.55	Call		3,356.00000	2,891,000	9.76	0.00	0	0
R208	On	02/02/2012	Bond Future	8.55	Put		389.00000	478,000	9.76	0.00	0	2,880
R208	On	03/05/2012	Bond Future	9.00	Call		5,959.00000	5,512,000	12.50	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		1,014.00000	1,125,000	12.50	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		6,170.00000	5,717,000	12.53	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		950.00000	1,056,000	12.53	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		5,750.00000	5,309,000	12.47	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		1,080.00000	1,198,000	12.47	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Call		5,363.00000	4,982,000	12.35	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		2,331.00000	2,512,000	12.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.80	Call		5,545.00000	5,159,000	12.40	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		2,237.00000	2,413,000	12.40	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		5,182.00000	4,808,000	12.30	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		2,426.00000	2,614,000	12.30	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Call		3,922.00000	3,616,000	11.70	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Put		4,181.00000	4,450,000	11.70	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Call		4,064.00000	3,750,000	11.72	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Put		4,042.00000	4,303,000	11.72	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Call		3,784.00000	3,484,000	11.68	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Put		4,325.00000	4,601,000	11.68	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>7,680</b>
<b>Total For R208</b>										<b>37,413,448.00</b>	<b>400</b>	<b>21,764</b>
R209	On	02/02/2012	Bond Future			8.97700	8.90100		20.63	0.00	0	2,931
R209	On	03/05/2012	Bond Future			9.05100	8.97300		21.05	0.00	0	0
R209	On	02/08/2012	Bond Future			9.12100	9.04100		20.85	0.00	0	0
R209	On	01/11/2012	Bond Future			9.19400	9.11200		20.74	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,931</b>
R209	On	02/02/2012	Bond Future	9.00	Call		2,818.00000	2,430,000	20.63	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		2,055.00000	2,254,000	20.63	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,031.00000	2,629,000	20.68	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		1,888.00000	2,073,000	20.68	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		2,612.00000	2,240,000	20.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		2,233.00000	2,448,000	20.59	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		3,990.00000	3,639,000	20.85	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		3,784.00000	4,026,000	20.85	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		4,183.00000	3,824,000	20.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.05	Put		3,597.00000	3,832,000	20.89	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		3,801.00000	3,460,000	20.81	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		3,978.00000	4,230,000	20.81	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call		5,793.00000	5,417,000	20.85	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		4,239.00000	4,464,000	20.85	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		6,001.00000	5,618,000	20.92	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		4,083.00000	4,301,000	20.92	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		5,597.00000	5,228,000	20.81	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		4,410.00000	4,642,000	20.81	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Call		5,297.00000	4,963,000	20.56	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Put		6,141.00000	6,415,000	20.56	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Call		5,475.00000	5,134,000	20.60	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Put		5,940.00000	6,207,000	20.60	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Call		5,122.00000	4,794,000	20.52	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Put		6,348.00000	6,628,000	20.52	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>2,931</b>
R210	On	02/02/2012	Bond Future			138.70774	138.15391			0.00	0	755
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>755</b>
R210	On	02/02/2012	Bond Future	131.00	Call		7,154.00000	7,708,000		0.00	0	0
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0
R210	On	02/02/2012	Bond Future	131.05	Call		7,104.00000	7,658,000		0.00	0	0
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0
R210	On	02/02/2012	Bond Future	130.95	Call		7,204.00000	7,758,000		0.00	0	0
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>755</b>
R211	On	02/02/2012	Bond Future			115.66180	115.66164				0.00	0	480
<b>Total R211 Future</b>											<b>0.00</b>	<b>0</b>	<b>480</b>
R211	On	02/02/2012	Bond Future	110.50	Call		5,162.00000	5,162,000			0.00	0	0
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000			0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Call		5,112.00000	5,112,000			0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000			0.00	0	0
R211	On	02/02/2012	Bond Future	110.45	Call		5,212.00000	5,212,000			0.00	0	0
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000			0.00	0	0
<b>Total R211 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>											<b>0.00</b>	<b>0</b>	<b>480</b>
R212	On	02/02/2012	Bond Future			112.14634	112.14243				0.00	0	2,677
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,677</b>
R212	On	02/02/2012	Bond Future	108.50	Call		3,642.00000	3,646,000			0.00	0	0
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000			0.00	0	0
R212	On	02/02/2012	Bond Future	108.55	Call		3,592.00000	3,596,000			0.00	0	0
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000			0.00	0	0
R212	On	02/02/2012	Bond Future	108.45	Call		3,692.00000	3,696,000			0.00	0	0
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000			0.00	0	0
<b>Total R212 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>2,677</b>
R213	On	02/02/2012	Bond Future			8.99400	8.90800		18.66		0.00	0	487
R213	On	03/05/2012	Bond Future			9.07300	8.98500		19.04		0.00	0	0
R213	On	02/08/2012	Bond Future			9.15000	9.05900		18.85		0.00	0	0
R213	On	01/11/2012	Bond Future			9.23200	9.13800		18.75		0.00	0	0
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>487</b>
R213	On	02/02/2012	Bond Future	9.00	Call		2,844.00000	2,412,000	18.66		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.00	Put		2,123.00000	2,365,000	18.66	0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		3,060.00000	2,612,000	18.70	0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		1,951.00000	2,177,000	18.70	0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call		2,636.00000	2,221,000	18.62	0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		2,306.00000	2,565,000	18.62	0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		5,050.00000	4,608,000	19.04	0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		3,028.00000	3,266,000	19.04	0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		5,270.00000	4,818,000	19.08	0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		2,875.00000	3,103,000	19.08	0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		4,836.00000	4,404,000	19.00	0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		3,190.00000	3,438,000	19.00	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Call		5,838.00000	5,415,000	18.85	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		4,394.00000	4,664,000	18.85	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		6,050.00000	5,619,000	18.92	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		4,234.00000	4,496,000	18.92	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call		5,639.00000	5,224,000	18.82	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		4,569.00000	4,847,000	18.82	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Call		5,314.00000	4,937,000	18.59	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Put		6,366.00000	6,694,000	18.59	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Call		5,493.00000	5,109,000	18.62	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Put		6,162.00000	6,483,000	18.62	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Call		5,137.00000	4,768,000	18.56	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Put		6,575.00000	6,911,000	18.56	0.00	0	0
<b>Total R213 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>487</b>
<b>Total for Bond</b>										<b>39,323,660.00</b>	<b>420</b>	<b>200,511</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI			374.26400	375.70800			0.00	0	157
GOVI	On	03/05/2012	GOVI			379.69700	381.16600			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>157</b>
GOVI	On	02/02/2012	GOVI	369.00	Call		67,080.00000	52,640,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.01	Call		66,980.00000	52,540,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	368.99	Call		67,180.00000	52,740,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.00	Put		8,340.00000	23,030,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.01	Put		8,440.00000	23,130,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	381.99	Put		8,240.00000	22,930,000		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>157</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>157</b>
AL7T	On	02/02/2012	Index Future			408.96900	410.75700			0.00	0	16
AL7T	On	03/05/2012	Index Future			414.90600	416.72400			0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>16</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>16</b>
ALBI	On	02/02/2012	Index Future			372.89500	374.42600			0.00	0	1,038
ALBI	On	03/05/2012	Index Future			378.30800	379.86400			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,038</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,038</b>
IGOV	On	02/02/2012	Index Future			166.28500	166.25500			1,662,850.00	1	508

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 03/05/2012 Index Future			168.69800	168.67000			0.00	0	0
<b>Total IGOV Future</b>							<b>1,662,850.00</b>	<b>1</b>	<b>508</b>
<b>Total For IGOV</b>							<b>1,662,850.00</b>	<b>1</b>	<b>508</b>
ILBI On 02/02/2012 Index Future			458.43800	511.48800			0.00	0	88
<b>Total ILBI Future</b>							<b>0.00</b>	<b>0</b>	<b>88</b>
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>88</b>
<b>Total for Index</b>							<b>1,662,850.00</b>	<b>1</b>	<b>1,650</b>
JIBAR On 21/12/2011 Jibar Future			5.58000	5.59000			0.00	0	5,541
JIBAR On 18/01/2012 Jibar Future			5.57000	5.56000			0.00	0	101
JIBAR On 15/02/2012 Jibar Future			5.54000	5.53000			0.00	0	0
JIBAR On 20/03/2012 Jibar Future			5.52000	5.51000			0.00	0	2,390
JIBAR On 18/04/2012 Jibar Future			5.50000	5.50000			0.00	0	0
JIBAR On 16/05/2012 Jibar Future			5.50000	5.50000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			5.50000	5.50000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			5.59000	5.57000			0.00	0	44,760
JIBAR On 19/12/2012 Jibar Future			5.78000	5.73000			0.00	0	990
JIBAR On 20/03/2013 Jibar Future			6.02000	5.97000			0.00	0	790
JIBAR On 19/06/2013 Jibar Future			6.28000	6.25000			0.00	0	1,250
JIBAR On 18/09/2013 Jibar Future			6.57000	6.54000			0.00	0	1,600
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>60,312</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>60,312</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>60,312</b>
<b>Total for Derivatives :</b>							<b>40,986,510.00</b>	<b>421</b>	<b>594,795</b>
1BG4# On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0
<b>Total 1BG4A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4# On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0
<b>Total 1BG4A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For 1BG4A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4E On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0
<b>Total 1BG4B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0
<b>Total 1BG4C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4E On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0
<b>Total 1BG4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0
<b>Total 1BG4E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total 1BG4F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA385 On 21/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA385U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA385U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA386 On 22/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA386U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA386U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AB05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			0.00	0	24,996,000
<b>Total AB06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>24,996,000</b>
<b>Total For AB06</b>							<b>0.00</b>	<b>0</b>	<b>24,996,000</b>
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	16,533,000
<b>Total AB07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>16,533,000</b>
<b>Total For AB07</b>							<b>0.00</b>	<b>0</b>	<b>16,533,000</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>
AB308 On 15/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB308U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB308U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB309 On 03/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB309U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB309U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCL1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCL1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	500,000
<b>Total ABCPI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>
<b>Total For ABCPI1</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCPI2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCPI3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABCPI3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
<b>Total ABL10A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For ABL10A</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL10B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL10B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL11A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL11A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL11B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABL11B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL12 On 08/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL12B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL12B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL13 On 11/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	2,320,000
<b>Total ABL6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,320,000</b>
<b>Total For ABL6</b>							<b>0.00</b>	<b>0</b>	<b>2,320,000</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	700,000
<b>Total ABL8A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>700,000</b>
<b>Total For ABL8A</b>							<b>0.00</b>	<b>0</b>	<b>700,000</b>
ABL8E On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL8B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL8B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL9 On 19/02/2012 Spot Bond			100.00000	100.00000			0.00	0	700,000
<b>Total ABL9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>700,000</b>
<b>Total For ABL9</b>							<b>0.00</b>	<b>0</b>	<b>700,000</b>
ABLCC On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLCC On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLC05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLC05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLI01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABLI01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI01 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	200,000
<b>Total ABLI02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
<b>Total For ABLI02</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
ABLI02 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLI03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI03 On 11/10/2016 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total ABLI04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS1 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			0.00	0	0
<b>Total ABLS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN04 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN06 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABN06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN07 On 13/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 27/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN10 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN13 On 04/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN32 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			115,600,000,000,000.00	1,156,000,000	0
<b>Total ABN34 SPOT</b>							<b>115,600,000,000,000.00</b>	<b>1,156,000,000</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABN34</b>							<b>115,600,000,000,000.00</b>	<b>1,156,000,000</b>	<b>0</b>
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0
<b>Total ABN35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN36 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN37 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN38 On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN38 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN39 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN40 On 29/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN41 On 01/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN41 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN41</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN42 On 16/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN43 On 12/07/2012 Spot Bond			100.00000	100.00000			57,800,000,000,000.00	578,000,000	578,000,000
<b>Total ABN43 SPOT</b>							<b>57,800,000,000,000.00</b>	<b>578,000,000</b>	<b>578,000,000</b>
<b>Total For ABN43</b>							<b>57,800,000,000,000.00</b>	<b>578,000,000</b>	<b>578,000,000</b>
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			92,100,000,000.00	921,000	7,003,000
<b>Total ABS10 SPOT</b>							<b>92,100,000,000.00</b>	<b>921,000</b>	<b>7,003,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABS10</b>							<b>92,100,000,000.00</b>	<b>921,000</b>	<b>7,003,000</b>
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			0.00	0	6,644,000
<b>Total ABS5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,644,000</b>
<b>Total For ABS5</b>							<b>0.00</b>	<b>0</b>	<b>6,644,000</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	2,784,000
<b>Total ABS7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,784,000</b>
<b>Total For ABS7</b>							<b>0.00</b>	<b>0</b>	<b>2,784,000</b>
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL00 On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL026 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL026</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL027 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL027</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0
<b>Total ACL028 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL028</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL029 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL029</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL033 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL036 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL036</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL039 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL039</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,000,000
<b>Total ACL041 SPOT</b>							<b>300,000,000,000.00</b>	<b>3,000,000</b>	<b>1,000,000</b>
<b>Total For ACL041</b>							<b>300,000,000,000.00</b>	<b>3,000,000</b>	<b>1,000,000</b>
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL042 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL047 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL05 On 29/01/2012 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL071</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL072 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL072</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL073 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL073</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL074 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL074</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL075 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL075</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL076 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL076</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL077 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL077</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL078 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL078</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
ACL11 On 03/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL111 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL111</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL112 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL112</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL114</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL115 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL115</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL117 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL117</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL118 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL120 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 01/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL121 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL121</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL122 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL122</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL123</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 09/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL124 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL124</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL144 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ADB01S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ADB02 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ADB02S SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADB02S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ADB03 On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ADB03S SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADB03S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AER01 On 18/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AER01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			0.00	0	12,232,000
<b>Total AIR01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>12,232,000</b>
<b>Total For AIR01</b>							<b>0.00</b>	<b>0</b>	<b>12,232,000</b>
AIR011 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		1,400,000,000,000.00	0.00	14,000,000	7,000,000
<b>Total AIR02 SPOT</b>						<b>1,400,000,000,000.00</b>	<b>0.00</b>	<b>14,000,000</b>	<b>7,000,000</b>
<b>Total For AIR02</b>						<b>1,400,000,000,000.00</b>	<b>0.00</b>	<b>14,000,000</b>	<b>7,000,000</b>
AIR021 On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			0.00	0	14,077,000
<b>Total AIR03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>14,077,000</b>
<b>Total For AIR03</b>							<b>0.00</b>	<b>0</b>	<b>14,077,000</b>
AIR031 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>
AIR041 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	0
<b>Total AIRL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW1 On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW1 On 01/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	1,500,000
<b>Total BAW6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,500,000</b>
<b>Total For BAW6</b>							<b>0.00</b>	<b>0</b>	<b>1,500,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BAW7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 30/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BAYA08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA 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>
BAYA <sup>1</sup> 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>
BAYA <sup>1</sup> 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>
BAYA <sup>1</sup> 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>
BAYA <sup>1</sup> 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>
BAYA <sup>1</sup> On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA <sup>1</sup> On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA <sup>1</sup> On 30/09/2016 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total BAYA16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA <sup>1</sup> On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA <sup>1</sup> On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BAYA18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA2 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYB02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYB03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYC1U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYC1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD1U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD2U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD3U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD4U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
<b>Total For BCP2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP52 On 23/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP52U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP52U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP53 On 17/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP53U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP53U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP54 On 07/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP54U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP54U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BD0206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0302 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD310A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD310B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD310 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD310C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BD311F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BEER( On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BEER01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BEER01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22YU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22YU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BG32A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32E On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32E On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32DU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG32Y On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32YU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			0.00	0	10,569,000
<b>Total BID01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,569,000</b>
<b>Total For BID01</b>							<b>0.00</b>	<b>0</b>	<b>10,569,000</b>
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BID02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BID03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 26/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For B IDC14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
B IDC1 On 23/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total B IDC15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For B IDC15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
B IDC1 On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total B IDC16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For B IDC16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
B IDC1 On 03/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total B IDC17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For B IDC17</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BLG1E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMW0 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMW0 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMW0</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMW1 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMW1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMW1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BSR04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000		100,000,000,000.00	1,000,000	500,000	
<b>Total BSR05 SPOT</b>						<b>100,000,000,000.00</b>	<b>1,000,000</b>	<b>500,000</b>	
<b>Total For BSR05</b>						<b>100,000,000,000.00</b>	<b>1,000,000</b>	<b>500,000</b>	
BSR06 On 23/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BSR06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BSR07 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BSR07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BUS01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL04 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	3,946,000
<b>Total CBL06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,946,000</b>
<b>Total For CBL06</b>							<b>0.00</b>	<b>0</b>	<b>3,946,000</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	13,263,000
<b>Total CBL11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>13,263,000</b>
<b>Total For CBL11</b>							<b>0.00</b>	<b>0</b>	<b>13,263,000</b>
CBL12 On 06/09/2018 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total CBL12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	100,000,000
<b>Total CCT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CCT01</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CCT02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	36,646,000
<b>Total CCT03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>36,646,000</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>36,646,000</b>
CGR10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CGR7 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CGR9 On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN100 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN101 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN103 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>
CLN104 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>
CLN108 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN108 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN108</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN111 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN111</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN114</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN115 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN115</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN117 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN117</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN118 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN118</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN119 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN119</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN120 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN120</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN121 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN121</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0
<b>Total CLN147 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN147</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN149 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN149</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN152 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

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 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN172 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN172</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN173 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN173</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN174 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN174</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN175 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN175</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN176 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN176</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN177 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN187</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN188 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN188</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN189 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN189</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN190 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN190</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0
<b>Total CLN191 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN192 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0
<b>Total CLN193 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0
<b>Total CLN194 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN195 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN195</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN196 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN196</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN197 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN197</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN198 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0
<b>Total CLN199 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN200 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN201 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 30/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN210 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000		180,000,000,000.00	1,800,000	1,800,000	1,800,000
<b>Total CLN213 SPOT</b>						<b>180,000,000,000.00</b>	<b>1,800,000</b>	<b>1,800,000</b>	<b>1,800,000</b>
<b>Total For CLN213</b>						<b>180,000,000,000.00</b>	<b>1,800,000</b>	<b>1,800,000</b>	<b>1,800,000</b>
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN214 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0
<b>Total CLN215 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN216 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN216</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN217 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN217</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN218 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN218</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN220 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0
<b>Total CLN221 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0
<b>Total CLN222 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN223 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN223</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN224 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN224</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN225 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN226 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN227 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN227</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN39 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN39</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000	
<b>Total CLN50 SPOT</b>						<b>400,000,000,000.00</b>	<b>4,000,000</b>	<b>2,000,000</b>	
<b>Total For CLN50</b>						<b>400,000,000,000.00</b>	<b>4,000,000</b>	<b>2,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN54 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN54</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN56 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN56</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN57 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN57</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN70 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN70 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN70</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN93</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN94 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN94 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN94</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN95 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN95 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN95</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN96 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN96</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN97 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN97</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN99 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN99 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN99</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNFC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNFC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNFC02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNFC02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNFC03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNFC03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNFC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNFC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNFC05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLNF05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ03 On 26/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			0.00	0	3,751,000
<b>Total COJ04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,751,000</b>
<b>Total For COJ04</b>							<b>0.00</b>	<b>0</b>	<b>3,751,000</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	1,631,000
<b>Total COJ06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,631,000</b>
<b>Total For COJ06</b>							<b>0.00</b>	<b>0</b>	<b>1,631,000</b>
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ10 On 18/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ10C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ10C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ11 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ11C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ11C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ12 On 17/02/2012 Spot Bond			5.86800	5.86800			0.00	0	0
<b>Total COJ12C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For COJ12C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ13 On 18/04/2012 Spot Bond			6.05000	6.05000			0.00	0	0
<b>Total COJ13C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ13C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CPL00 On 05/03/2012 Spot Bond			5.87500	5.87500			0.00	0	0
<b>Total CPL001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CPL00 On 29/11/2014 Spot Bond			7.17500	7.17500			0.00	0	0
<b>Total CPL002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 05/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 12/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DRD0 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	26,359,000
<b>Total DV21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>26,359,000</b>
<b>Total For DV21</b>							<b>0.00</b>	<b>0</b>	<b>26,359,000</b>
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			0.00	0	69,275,000
<b>Total DV22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>69,275,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For DV22</b>							<b>0.00</b>	<b>0</b>	<b>69,275,000</b>
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			0.00	0	137,843,000
<b>Total DV23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>137,843,000</b>
<b>Total For DV23</b>							<b>0.00</b>	<b>0</b>	<b>137,843,000</b>
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	300,000
<b>Total DVF12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>300,000</b>
<b>Total For DVF12</b>							<b>0.00</b>	<b>0</b>	<b>300,000</b>
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			126,220,000,000.00	1,262,200	16,692,100
<b>Total E170 SPOT</b>							<b>126,220,000,000.00</b>	<b>1,262,200</b>	<b>16,692,100</b>
<b>Total For E170</b>							<b>126,220,000,000.00</b>	<b>1,262,200</b>	<b>16,692,100</b>
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EDC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EGL01 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EGL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EGL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			0.00	0	1,300,000
<b>Total EL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,300,000</b>
<b>Total For EL15</b>							<b>0.00</b>	<b>0</b>	<b>1,300,000</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>
EPF00 On 19/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EPF001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For EQ141L</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ142 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ142L SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ142L</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ149 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ149U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ149U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ156 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ156U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ156U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ158 On 16/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ158U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ158U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ159 On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ159U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ159U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ160 On 13/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ160U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ160U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ161 On 13/02/2012 Spot Bond			6.16900	6.16900			0.00	0	0
<b>Total EQ161U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ161U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ162 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ162U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ162U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ163 On 17/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ163U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ163U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ164 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ164U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For EQ164U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQS01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQS02 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQS02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQS04 On 22/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQS04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3/ On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3/ On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3E On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3E On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ERSA10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000	54,400,000	
<b>Total ES15 SPOT</b>						<b>800,000,000,000.00</b>	<b>8,000,000</b>	<b>54,400,000</b>	
<b>Total For ES15</b>						<b>800,000,000,000.00</b>	<b>8,000,000</b>	<b>54,400,000</b>	
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000		94,350,000,000.00	10,200,000	249,932,000	
<b>Total ES18 SPOT</b>						<b>94,350,000,000.00</b>	<b>10,200,000</b>	<b>249,932,000</b>	
<b>Total For ES18</b>						<b>94,350,000,000.00</b>	<b>10,200,000</b>	<b>249,932,000</b>	
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000		135,000,000,000.00	13,500,000	121,355,000	
<b>Total ES23 SPOT</b>						<b>135,000,000,000.00</b>	<b>13,500,000</b>	<b>121,355,000</b>	
<b>Total For ES23</b>						<b>135,000,000,000.00</b>	<b>13,500,000</b>	<b>121,355,000</b>	
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000		124,815,000,000.00	15,900,000	66,902,000	
<b>Total ES26 SPOT</b>						<b>124,815,000,000.00</b>	<b>15,900,000</b>	<b>66,902,000</b>	
<b>Total For ES26</b>						<b>124,815,000,000.00</b>	<b>15,900,000</b>	<b>66,902,000</b>	
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000		135,000,000,000.00	18,000,000	222,239,000	
<b>Total ES33 SPOT</b>						<b>135,000,000,000.00</b>	<b>18,000,000</b>	<b>222,239,000</b>	
<b>Total For ES33</b>						<b>135,000,000,000.00</b>	<b>18,000,000</b>	<b>222,239,000</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>	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FR003U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR2A3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2B3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR2B3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2B3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2C3 On 15/08/2013 Spot Bond			8.37500	8.37500			0.00	0	0
<b>Total FR2C3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2C3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<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	7,868,000
<b>Total FRB03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>7,868,000</b>
<b>Total For FRB03</b>							<b>0.00</b>	<b>0</b>	<b>7,868,000</b>
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	4,000,000
<b>Total FRB05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
<b>Total For FRB05</b>							<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRB09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC: On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	1,600,000
<b>Total FRBC21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,600,000</b>
<b>Total For FRBC21</b>							<b>0.00</b>	<b>0</b>	<b>1,600,000</b>
FRBC: On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBC22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI0: On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI0: On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2: On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2: On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2: On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI28 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI3: On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN: On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN: On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRBN06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZC On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZC On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZC On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC01 On 08/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC08 On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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>
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC41 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC41</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC42 On 25/11/2012 Spot Bond			6.90500	6.90500			0.00	0	0
<b>Total FRC42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC44 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC45 On 31/12/2011 Spot Bond			9.07500	9.07500			0.00	0	0
<b>Total FRC45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC55 On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC57 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRC57</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC55 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC64 On 12/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC64 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC64</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC65 On 12/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC65 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC65</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			5.87500	5.87500			0.00	0	0
<b>Total FRC66 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC67 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC67 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC68 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC68</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC69 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC70 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC70 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC70</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRC71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC72 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC73 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC73 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC73</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC74 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC75 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC75 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC75</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC76 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC77 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC77 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC77</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC78 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC78 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC78</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC79 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC79 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC79</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC80 On 15/06/2016 Spot Bond			4.73000	4.73000			0.00	0	0
<b>Total FRC80 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC80</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC81 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC81 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRC81</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC82 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC82</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC84 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC85 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC85 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC85</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC86 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRE2C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2G On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2G SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2G</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRI15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	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	3,000,000
<b>Total FRJ16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For FRJ16</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS54</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS56 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS57 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS57</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS58 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS60 On 24/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS60 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS60</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS61 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS62 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			0.00	0	1,569,000
<b>Total FRX14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,569,000</b>
<b>Total For FRX14</b>							<b>0.00</b>	<b>0</b>	<b>1,569,000</b>
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	500,000
<b>Total FRX15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRX15</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	2,000,000
<b>Total FRX24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
<b>Total For FRX24</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FTG1 On 05/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FTG1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FTG1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GFC2 On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GFC2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GOVEX1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT11 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT12 On 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT13 On 01/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GPT13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GR1A2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GR1A2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA289 On 15/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA289 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA289</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA290 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA290 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA290</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA292 On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA292 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA292</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRB85 On 25/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRB85 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB85</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD163 On 12/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD163 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD163</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD164 On 18/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD164 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD164</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD165 On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD165 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD165</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD166 On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD166 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD166</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GRDB1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRDC1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRN1 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRN1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRN1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRN1I 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>
GRN1I 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>
GRN1I 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	110,000
<b>Total GRT02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>110,000</b>
<b>Total For GRT02</b>							<b>0.00</b>	<b>0</b>	<b>110,000</b>
GRT03 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ1 On 23/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GSIZ16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GSIZ16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HMS1C4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D 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>
HMS1E On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1E3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1E4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E 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>
HMS1F 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			5,100,000,000,000.00	51,000,000	261,754,000
<b>Total HWAY20 SPOT</b>							<b>5,100,000,000,000.00</b>	<b>51,000,000</b>	<b>261,754,000</b>
<b>Total For HWAY20</b>							<b>5,100,000,000,000.00</b>	<b>51,000,000</b>	<b>261,754,000</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			1,800,000,000,000.00	18,000,000	22,975,000
<b>Total HWAY34 SPOT</b>							<b>1,800,000,000,000.00</b>	<b>18,000,000</b>	<b>22,975,000</b>
<b>Total For HWAY34</b>							<b>1,800,000,000,000.00</b>	<b>18,000,000</b>	<b>22,975,000</b>
HWAY On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HWAY35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBC01 On 16/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	2,000,000
<b>Total IBL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
<b>Total For IBL01</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBL06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	100,000
<b>Total IBL09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For IBL09</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total IBL11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IBL11</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBL21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL23 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL24 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL25 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL25</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL26 On 18/08/2014 Spot Bond			1.75000	1.75000			0.00	0	0
<b>Total IBL26 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL28 On 18/08/2016 Spot Bond			8.27000	8.27000			0.00	0	0
<b>Total IBL28 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL28</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL32 On 03/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL33 On 03/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBL36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
<b>Total IC02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For IC02</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IDCP01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IDCP02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IFM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2B On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2C On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2D On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IKH2D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND15 On 13/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND150 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND150</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND15 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND151 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND151</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20 On 10/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20 On 17/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20 On 24/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20 On 31/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IND205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND205 On 07/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND206 On 14/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND207 On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND208 On 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND209 On 06/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND210 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND210 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND211 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND212 On 27/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND213 On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND214 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND214 On 10/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND215 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IND215</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND215 On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND216 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND216</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND216 On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND217 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND217</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND217 On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND218 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND218</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND218 On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND219 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND220 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND220</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND220 On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND221 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND221</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND221 On 29/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND222 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND222</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND222 On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND223 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND223</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING100 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING100 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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ING101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING115 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING115</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 10/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING123</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 26/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 24/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ING133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 10/12/2014 Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000
<b>Total ING135 SPOT</b>							<b>2,000,000,000,000.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For ING135</b>							<b>2,000,000,000,000.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
ING13 On 09/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 14/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ING46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING60U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING60U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING82</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING89 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING89</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING97 On 10/03/2012 Spot Bond			8.82500	8.82500			0.00	0	0
<b>Total ING97 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING97</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total INJ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INJ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IP255U On 31/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IP255U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP255U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPB3 On 04/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPB3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPB3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPL4 On 29/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPL4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPL5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			0.00	0	28,770,000
<b>Total IPL6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>28,770,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IPL6</b>							<b>0.00</b>	<b>0</b>	<b>28,770,000</b>
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV012 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV012</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	1,350,000
<b>Total IV014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,350,000</b>
<b>Total For IV014</b>							<b>0.00</b>	<b>0</b>	<b>1,350,000</b>
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV015 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV016 On 06/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV016 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV016</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV017 On 31/01/2022 Spot Bond			2.75000	2.75000			0.00	0	0
<b>Total IV017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV03 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	200,000
<b>Total IV07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IV07</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA13 <sup>a</sup> On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA20 <sup>a</sup> On 05/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA201 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA20 <sup>a</sup> On 12/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA20 <sup>a</sup> On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
IVA20 <sup>a</sup> On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA20 <sup>a</sup> On 26/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA20 <sup>a</sup> On 02/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA20 <sup>a</sup> On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA20 <sup>a</sup> On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IVA207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA208 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA209 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA210 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA210 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA211 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA212 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA213 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA214 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA214 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA215 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA215 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA215</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA216 On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA216 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA216</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA217 On 26/04/2012 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 IVA217 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA217</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA217 On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA218 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA218</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA218 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA219 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA220 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA220</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA220 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA221 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA221</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA221 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA222 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA222</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA222 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA223 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA223</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVC000 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVC001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVC001 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVC002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 29/04/2014 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
<b>Total IVC004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For IVC004</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
KCF01 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 KCF01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KCF02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF02U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB006 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB006</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSP003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSP004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSP005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KW01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LBK01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total LEO01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LEO01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	4,700,000
<b>Total LGL1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,700,000</b>
<b>Total For LGL1</b>							<b>0.00</b>	<b>0</b>	<b>4,700,000</b>
MAQ01 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ006 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ006</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 27/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ007 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ007</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ008 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ008</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF01 On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0
<b>Total MBF017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 05/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MBF026 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF026</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF027 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF027</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP02 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>
MBP03 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>
MBP04 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>
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>
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
MBP2 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>
MBP2 On 09/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP22U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP22U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MCB2 On 13/12/2012 Spot Bond			100.00000	100.00000		45,000,000,000,000.00	450,000,000	150,000,000	
<b>Total MCB2M SPOT</b>						<b>45,000,000,000,000.00</b>	<b>450,000,000</b>	<b>150,000,000</b>	
<b>Total For MCB2M</b>						<b>45,000,000,000,000.00</b>	<b>450,000,000</b>	<b>150,000,000</b>	
MCB3 On 13/12/2014 Spot Bond			100.00000	100.00000		105,000,000,000,000.00	1,050,000,000	350,000,000	
<b>Total MCB3M SPOT</b>						<b>105,000,000,000,000.00</b>	<b>1,050,000,000</b>	<b>350,000,000</b>	
<b>Total For MCB3M</b>						<b>105,000,000,000,000.00</b>	<b>1,050,000,000</b>	<b>350,000,000</b>	
MEFS On 05/10/2014 Spot Bond			100.00000	100.00000		0.00	0	0	
<b>Total MEFSA1 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MEFSA1</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
MEFS On 05/10/2014 Spot Bond			100.00000	100.00000		0.00	0	0	
<b>Total MEFSA2 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MEFSA2</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
MEFS On 05/10/2016 Spot Bond			100.00000	100.00000		0.00	0	0	
<b>Total MEFSA3 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MEFSA3</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
MEFS On 05/01/2019 Spot Bond			100.00000	100.00000		0.00	0	0	
<b>Total MEFSA4 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MEFSA4</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
MEFS On 05/07/2026 Spot Bond			100.00000	100.00000		0.00	0	0	
<b>Total MEFSA6 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MEFSA6</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
MEFS On 05/10/2016 Spot Bond			8.59000	8.59000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MEFSB3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSI On 05/01/2019 Spot Bond			9.34000	9.34000			0.00	0	0
<b>Total MEFSB4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSI On 05/01/2022 Spot Bond			10.01000	10.01000			0.00	0	0
<b>Total MEFSB5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	74,800,000
<b>Total MET01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>74,800,000</b>
<b>Total For MET01</b>							<b>0.00</b>	<b>0</b>	<b>74,800,000</b>
MFS1/ On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MFS1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1/ On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MFS1A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1E On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MFS1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MGL0 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	17,072,000
<b>Total MGL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>17,072,000</b>
<b>Total For MGL01</b>							<b>0.00</b>	<b>0</b>	<b>17,072,000</b>
MTN0 On 13/07/2014 Spot Bond			100.00000	100.00000			0.00	0	1,706,000
<b>Total MTN02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,706,000</b>
<b>Total For MTN02</b>							<b>0.00</b>	<b>0</b>	<b>1,706,000</b>
MTN0 On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTN03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MTN0 On 13/07/2017 Spot Bond			100.00000	100.00000			60,600,000,000.00	606,000	3,839,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MTN04 SPOT</b>							<b>60,600,000,000.00</b>	<b>606,000</b>	<b>3,839,000</b>
<b>Total For MTN04</b>							<b>60,600,000,000.00</b>	<b>606,000</b>	<b>3,839,000</b>
MTN04 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTN05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MTN05 On 05/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTNC05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A11 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A111 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A111</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A21 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A302 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A305 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total N4A308 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A31 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A402 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A402</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A405 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A408 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A41 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A411 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A502 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A502</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4B50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4B508 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4B508</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4C50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4C508 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4C508</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4D68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4D68U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4D68U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4E68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total N4E68U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4E68U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK1C On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK10B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 27/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK11B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			0.00	0	200,000
<b>Total NBK1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
<b>Total For NBK1B</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
NBK2F On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	9,782,000
<b>Total NBK2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>9,782,000</b>
<b>Total For NBK2A</b>							<b>0.00</b>	<b>0</b>	<b>9,782,000</b>
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	1,100,000
<b>Total NBK2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,100,000</b>
<b>Total For NBK2B</b>							<b>0.00</b>	<b>0</b>	<b>1,100,000</b>
NBK3F On 09/09/2019 Spot Bond			100.00000	100.00000			0.00	0	6,046,000
<b>Total NBK3A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,046,000</b>
<b>Total For NBK3A</b>							<b>0.00</b>	<b>0</b>	<b>6,046,000</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>
NBK6F On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total NBK6A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NBK6A</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
NBK8F 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>
NBK9F On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	8,907,000
<b>Total NBK9A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>8,907,000</b>
<b>Total For NBK9A</b>							<b>0.00</b>	<b>0</b>	<b>8,907,000</b>
NBK9E On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK9B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	200,000
<b>Total NBK11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
<b>Total For NBK11</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NCLN43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
NCLN54 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>
NCLN55 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>
NCLN56 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>
NCLN58 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>
NCLN61 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>
NCLN62 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>
NCLN63 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>
NCLN64 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>
NCLN65 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>
NCLN66 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NCLN67 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN67</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN68 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN68</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN69 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN70 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN70</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED12A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED12B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED7 On 08/02/2012 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
<b>Total NED7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For NED7</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	12,565,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NED8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>12,565,000</b>
<b>Total For NED8</b>							<b>0.00</b>	<b>0</b>	<b>12,565,000</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	2,419,000
<b>Total NEDH1A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,419,000</b>
<b>Total For NEDH1A</b>							<b>0.00</b>	<b>0</b>	<b>2,419,000</b>
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NEDH1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NET41 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET41 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET41</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB1 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NMP2 On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NMP20N SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1A10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0
<b>Total NQ1A11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NQ1A12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A' On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0
<b>Total NQ1A13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A' On 22/05/2013 Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000
<b>Total NQ1A14 SPOT</b>							<b>600,000,000,000.00</b>	<b>6,000,000</b>	<b>3,000,000</b>
<b>Total For NQ1A14</b>							<b>600,000,000,000.00</b>	<b>6,000,000</b>	<b>3,000,000</b>
NQ1B' On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1B10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B' On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0
<b>Total NQ1B11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B' On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0
<b>Total NQ1B12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B' On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1B13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C' On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1C10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C' On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0
<b>Total NQ1C11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C' On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0
<b>Total NQ1C12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C' On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NQ1C13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1/ On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1A8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1/ On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1A9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1B9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1C9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1C9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1D5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0
<b>Total NQF1D6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	30,512,000
<b>Total NRA013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>30,512,000</b>
<b>Total For NRA013</b>							<b>0.00</b>	<b>0</b>	<b>30,512,000</b>
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	128,000,000
<b>Total NRA014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>128,000,000</b>
<b>Total For NRA014</b>							<b>0.00</b>	<b>0</b>	<b>128,000,000</b>
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	22,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NRA018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>22,000,000</b>
<b>Total For NRA018</b>							<b>0.00</b>	<b>0</b>	<b>22,000,000</b>
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NRA01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			0.00	0	19,000,000
<b>Total NRA022 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>19,000,000</b>
<b>Total For NRA022</b>							<b>0.00</b>	<b>0</b>	<b>19,000,000</b>
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	78,000,000
<b>Total NRA023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>78,000,000</b>
<b>Total For NRA023</b>							<b>0.00</b>	<b>0</b>	<b>78,000,000</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000		8,375,000,000,000.00		83,750,000	51,244,000
<b>Total NRA028 SPOT</b>						<b>8,375,000,000,000.00</b>		<b>83,750,000</b>	<b>51,244,000</b>
<b>Total For NRA028</b>						<b>8,375,000,000,000.00</b>		<b>83,750,000</b>	<b>51,244,000</b>
NTC07 On 01/03/2012 Spot Bond			8.07500	8.07500			0.00	0	0
<b>Total NTC07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC12 On 25/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NTC12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1/ 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>
OCT1/ On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1C On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1E1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1E1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OML0 On 27/10/2015 Spot Bond			100.00000	100.00000			0.00	0	57,025,000
<b>Total OML01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>57,025,000</b>
<b>Total For OML01</b>							<b>0.00</b>	<b>0</b>	<b>57,025,000</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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total OTCA06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCA1U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCB On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTCB1U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCB1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PBETC On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PBET01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBET01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
PC2D <sup>4</sup> On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PCF03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PCF03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PNP0 <sup>3</sup> On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PNP03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PNP03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PNP0 <sup>4</sup> On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PNP04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PNP04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A <sup>1</sup> 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>
PR2A <sup>2</sup> 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>
PR2A <sup>3</sup> 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>
PR2A <sup>4</sup> 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>
PR2A <sup>5</sup> 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 <sup>5</sup> On 15/09/2013 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 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>
PR2C2 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2C4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2D1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total PR2D1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2D4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRM1 On 15/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRM1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRM1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1E On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP2 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	2,000,000
<b>Total PRP2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
<b>Total For PRP2A2</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R009P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R009P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R010P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			6.84500	6.77000		105,295,427,542,000.00	15,382,823,600	14,279,483,142	
<b>Total R157 SPOT</b>						<b>105,295,427,542,000.00</b>	<b>15,382,823,600</b>	<b>14,279,483,142</b>	
<b>Total For R157</b>						<b>105,295,427,542,000.00</b>	<b>15,382,823,600</b>	<b>14,279,483,142</b>	
R158P On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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			8.57000	8.49000		47,655,447,530,000.00	5,560,729,000	8,784,867,000	
<b>Total R186 SPOT</b>						<b>47,655,447,530,000.00</b>	<b>5,560,729,000</b>	<b>8,784,867,000</b>	
<b>Total For R186</b>						<b>47,655,447,530,000.00</b>	<b>5,560,729,000</b>	<b>8,784,867,000</b>	
R187P On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R187P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R187P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R188P On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R188P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R188P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R189 On 31/03/2013 Spot Bond			217.18335	217.15468		205,920,004,285.65	948,139	778,203,740	
<b>Total R189 SPOT</b>						<b>205,920,004,285.65</b>	<b>948,139</b>	<b>778,203,740</b>	
<b>Total For R189</b>						<b>205,920,004,285.65</b>	<b>948,139</b>	<b>778,203,740</b>	
R197 On 07/12/2023 Spot Bond			2.30000	2.28000		151,976,090,300.00	66,076,561	357,752,000	
<b>Total R197 SPOT</b>						<b>151,976,090,300.00</b>	<b>66,076,561</b>	<b>357,752,000</b>	
<b>Total For R197</b>						<b>151,976,090,300.00</b>	<b>66,076,561</b>	<b>357,752,000</b>	
R201 On 21/12/2014 Spot Bond			6.36500	6.29000		3,797,359,000,000.00	596,600,000	2,314,219,000	
<b>Total R201 SPOT</b>						<b>3,797,359,000,000.00</b>	<b>596,600,000</b>	<b>2,314,219,000</b>	
<b>Total For R201</b>						<b>3,797,359,000,000.00</b>	<b>596,600,000</b>	<b>2,314,219,000</b>	
R202 On 07/12/2033 Spot Bond			2.37000	2.37000		913,749,963,960.00	385,548,508	1,876,700,000	
<b>Total R202 SPOT</b>						<b>913,749,963,960.00</b>	<b>385,548,508</b>	<b>1,876,700,000</b>	
<b>Total For R202</b>						<b>913,749,963,960.00</b>	<b>385,548,508</b>	<b>1,876,700,000</b>	
R203 On 15/09/2017 Spot Bond			7.49000	7.41500		34,860,707,000,000.00	4,654,300,000	5,747,693,000	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R203 SPOT</b>							<b>34,860,707,000,000.00</b>	<b>4,654,300,000</b>	<b>5,747,693,000</b>
<b>Total For R203</b>							<b>34,860,707,000,000.00</b>	<b>4,654,300,000</b>	<b>5,747,693,000</b>
R204 On 21/12/2018 Spot Bond			7.77500	7.70000			27,591,254,460,000.00	3,548,714,400	4,601,418,114
<b>Total R204 SPOT</b>							<b>27,591,254,460,000.00</b>	<b>3,548,714,400</b>	<b>4,601,418,114</b>
<b>Total For R204</b>							<b>27,591,254,460,000.00</b>	<b>3,548,714,400</b>	<b>4,601,418,114</b>
R205 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000
<b>Total R205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,555,000,000</b>
<b>Total For R205</b>							<b>0.00</b>	<b>0</b>	<b>1,555,000,000</b>
R206 On 15/01/2014 Spot Bond			6.12500	6.05500			25,278,051,400,000.00	4,127,028,800	5,102,225,000
<b>Total R206 SPOT</b>							<b>25,278,051,400,000.00</b>	<b>4,127,028,800</b>	<b>5,102,225,000</b>
<b>Total For R206</b>							<b>25,278,051,400,000.00</b>	<b>4,127,028,800</b>	<b>5,102,225,000</b>
R207 On 15/01/2020 Spot Bond			8.04500	7.96500			27,657,604,617,000.00	3,437,862,600	9,808,210,000
<b>Total R207 SPOT</b>							<b>27,657,604,617,000.00</b>	<b>3,437,862,600</b>	<b>9,808,210,000</b>
<b>Total For R207</b>							<b>27,657,604,617,000.00</b>	<b>3,437,862,600</b>	<b>9,808,210,000</b>
R208 On 31/03/2021 Spot Bond			8.08500	7.99500			25,192,164,690,000.00	3,115,914,000	8,042,903,000
<b>Total R208 SPOT</b>							<b>25,192,164,690,000.00</b>	<b>3,115,914,000</b>	<b>8,042,903,000</b>
<b>Total For R208</b>							<b>25,192,164,690,000.00</b>	<b>3,115,914,000</b>	<b>8,042,903,000</b>
R209 On 31/03/2036 Spot Bond			8.93000	8.85500			56,108,708,100,000.00	6,283,170,000	9,696,262,000
<b>Total R209 SPOT</b>							<b>56,108,708,100,000.00</b>	<b>6,283,170,000</b>	<b>9,696,262,000</b>
<b>Total For R209</b>							<b>56,108,708,100,000.00</b>	<b>6,283,170,000</b>	<b>9,696,262,000</b>
R210 On 31/03/2028 Spot Bond			2.37000	2.40000			514,900,118,580.00	217,257,434	683,159,000
<b>Total R210 SPOT</b>							<b>514,900,118,580.00</b>	<b>217,257,434</b>	<b>683,159,000</b>
<b>Total For R210</b>							<b>514,900,118,580.00</b>	<b>217,257,434</b>	<b>683,159,000</b>
R211 On 31/01/2017 Spot Bond			1.05000	1.05000			38,725,775,550.00	36,881,691	620,500,000
<b>Total R211 SPOT</b>							<b>38,725,775,550.00</b>	<b>36,881,691</b>	<b>620,500,000</b>
<b>Total For R211</b>							<b>38,725,775,550.00</b>	<b>36,881,691</b>	<b>620,500,000</b>
R212 On 31/01/2022 Spot Bond			2.28000	2.28000			543,309,428,520.00	238,293,609	686,700,000
<b>Total R212 SPOT</b>							<b>543,309,428,520.00</b>	<b>238,293,609</b>	<b>686,700,000</b>
<b>Total For R212</b>							<b>543,309,428,520.00</b>	<b>238,293,609</b>	<b>686,700,000</b>
R213 On 28/02/2031 Spot Bond			8.94000	8.85500			3,969,360,000,000.00	444,000,000	961,090,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R213 SPOT</b>							<b>3,969,360,000,000.00</b>	<b>444,000,000</b>	<b>961,090,000</b>
<b>Total For R213</b>							<b>3,969,360,000,000.00</b>	<b>444,000,000</b>	<b>961,090,000</b>
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			7,670,000,000,000.00	1,180,000,000	3,066,500,000
<b>Total R214 SPOT</b>							<b>7,670,000,000,000.00</b>	<b>1,180,000,000</b>	<b>3,066,500,000</b>
<b>Total For R214</b>							<b>7,670,000,000,000.00</b>	<b>1,180,000,000</b>	<b>3,066,500,000</b>
R221C On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R221C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R221C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R222C On 15/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R222C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R222C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R223C On 15/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R223C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R223C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R224C On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R224C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R224C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R225C On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R225C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R225C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R226C On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R226C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R226C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R227C On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R227C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R227C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R228C On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R228C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R228C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R229C On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0

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



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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R348C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R349C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R350C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R351C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R351C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R352C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB1 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB1 On 15/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSB02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB1 On 15/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSB03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC1 On 09/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC1 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC1 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total RCSC07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC On 06/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RDFC02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES05 On 17/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES06 On 18/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES07 On 14/02/2012 Spot Bond			5.87500	5.87500			0.00	0	0
<b>Total RES07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RESB01 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RESB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RESB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP004 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPG01 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
RPG01 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPG02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP01 On 31/08/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP02 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP02U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP03 On 10/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP03U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP03U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP04 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP04U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP04U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RW02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RW21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SA060 On 26/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SA060U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SA060U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBC2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBC2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			1,090,000,000,000.00	10,900,000	30,013,000
<b>Total SBK12 SPOT</b>							<b>1,090,000,000,000.00</b>	<b>10,900,000</b>	<b>30,013,000</b>
<b>Total For SBK12</b>							<b>1,090,000,000,000.00</b>	<b>10,900,000</b>	<b>30,013,000</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>
SBK14 On 01/12/2017 Spot Bond			8.00000	8.00000			0.00	0	3,616,000
<b>Total SBK14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,616,000</b>
<b>Total For SBK14</b>							<b>0.00</b>	<b>0</b>	<b>3,616,000</b>
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	28,415,000
<b>Total SBK7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>28,415,000</b>
<b>Total For SBK7</b>							<b>0.00</b>	<b>0</b>	<b>28,415,000</b>
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			0.00	0	2,290,000
<b>Total SBK8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,290,000</b>
<b>Total For SBK8</b>							<b>0.00</b>	<b>0</b>	<b>2,290,000</b>
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	11,792,000
<b>Total SBK9 SPOT</b>							<b>300,000,000,000.00</b>	<b>3,000,000</b>	<b>11,792,000</b>
<b>Total For SBK9</b>							<b>300,000,000,000.00</b>	<b>3,000,000</b>	<b>11,792,000</b>
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			0.00	0	0
<b>Total SBK11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
SBN25 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN36 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN48 On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
SBN48 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN50 On 23/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN52 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBR003 On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBR003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBR003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBS19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	4,140,000
<b>Total SBS4 SPOT</b>							<b>10,000,000,000.00</b>	<b>100,000</b>	<b>4,140,000</b>
<b>Total For SBS4</b>							<b>10,000,000,000.00</b>	<b>100,000</b>	<b>4,140,000</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			120,000,000,000.00	1,200,000	2,540,000
<b>Total SBS9 SPOT</b>							<b>120,000,000,000.00</b>	<b>1,200,000</b>	<b>2,540,000</b>
<b>Total For SBS9</b>							<b>120,000,000,000.00</b>	<b>1,200,000</b>	<b>2,540,000</b>
SBS11 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	200,000
<b>Total SBS11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
<b>Total For SBS11</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	500,000
<b>Total SBS11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>
<b>Total For SBS11</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>
SBS11 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
<b>Total SBS11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For SBS11</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
SCM1 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM107 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM107</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM2 On 20/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM220 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM220</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM2 On 17/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SCM221 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM221</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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	800,000
<b>Total SLI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>800,000</b>
<b>Total For SLI1</b>							<b>0.00</b>	<b>0</b>	<b>800,000</b>
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			0.00	0	12,246,000
<b>Total SLI2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>12,246,000</b>
<b>Total For SLI2</b>							<b>0.00</b>	<b>0</b>	<b>12,246,000</b>
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SMF1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SMF1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SMF3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SMF3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			98,000,000,000.00	980,000	11,000,000
<b>Total SNT01 SPOT</b>							<b>98,000,000,000.00</b>	<b>980,000</b>	<b>11,000,000</b>
<b>Total For SNT01</b>							<b>98,000,000,000.00</b>	<b>980,000</b>	<b>11,000,000</b>
SPDA1 On 21/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SPDA1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA2 On 21/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SPDA2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SSA01 On 28/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SSA01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
SYN8€ On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN860 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN860</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 19/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN863 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN863</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 22/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN865 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN865</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 04/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN866 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN866</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN867 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN867</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 17/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN868 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN868</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN869 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN869</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 20/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN870 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN870</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 13/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN872 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN872</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 14/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SYN873 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN873</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN874 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN874</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN875 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN875</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 20/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN876 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN876</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 14/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN877 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN877</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN878 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN878</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN87 On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN879 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN879</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8E On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN880 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN880</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8E On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN881 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN881</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8E On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN882 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN882</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8E On 13/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SYN883 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN883</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	1,000,000
<b>Total SZ25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For SZ25</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total T018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	17,113,000
<b>Total TFS06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>17,113,000</b>
<b>Total For TFS06</b>							<b>0.00</b>	<b>0</b>	<b>17,113,000</b>
TFS68 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS68U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS68U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0
<b>Total TFS73 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS73</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS77 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS77</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS78 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS78</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS83 On 28/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS83</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS84 On 28/07/2016 Spot Bond			8.00000	8.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TFS84 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS87 On 12/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS87 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS87</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS88 On 08/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS88 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS88</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS89 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS89 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS89</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS90 On 05/03/2013 Spot Bond			6.27000	6.27000			0.00	0	0
<b>Total TFS90 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS90</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS91 On 13/03/2012 Spot Bond			100.00000	100.00000		50,800,000,000,000.00	508,000,000	300,000,000	
<b>Total TFS91 SPOT</b>						<b>50,800,000,000,000.00</b>	<b>508,000,000</b>	<b>300,000,000</b>	
<b>Total For TFS91</b>						<b>50,800,000,000,000.00</b>	<b>508,000,000</b>	<b>300,000,000</b>	
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TH7A2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH7A2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	2,100,000
<b>Total THE7A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,100,000</b>
<b>Total For THE7A3</b>							<b>0.00</b>	<b>0</b>	<b>2,100,000</b>
THE7E On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total THE7C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total THE9A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9D2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TL12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			0.00	0	3,000,000



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For TL15</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
TL20 On 22/02/2020 Spot Bond			6.00000	6.00000			0.00	0	0
<b>Total TL20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TN17 On 14/11/2017 Spot Bond			100.00000	100.00000			0.00	0	1,005,500,000
<b>Total TN17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,005,500,000</b>
<b>Total For TN17</b>							<b>0.00</b>	<b>0</b>	<b>1,005,500,000</b>
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000		275,700,000
<b>Total TN20 SPOT</b>						<b>800,000,000,000.00</b>	<b>8,000,000</b>		<b>275,700,000</b>
<b>Total For TN20</b>						<b>800,000,000,000.00</b>	<b>8,000,000</b>		<b>275,700,000</b>
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			0.00	0	125,300,000
<b>Total TN23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>125,300,000</b>
<b>Total For TN23</b>							<b>0.00</b>	<b>0</b>	<b>125,300,000</b>
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000		392,400,000,000.00	3,924,000		182,034,000
<b>Total TN25 SPOT</b>						<b>392,400,000,000.00</b>	<b>3,924,000</b>		<b>182,034,000</b>
<b>Total For TN25</b>						<b>392,400,000,000.00</b>	<b>3,924,000</b>		<b>182,034,000</b>
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			0.00	0	23,700,000
<b>Total TN27 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>23,700,000</b>
<b>Total For TN27</b>							<b>0.00</b>	<b>0</b>	<b>23,700,000</b>
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			0.00	0	0
<b>Total TR30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
<b>Total TR31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TR32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TSP116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP117 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP117</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP118 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP118</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 02/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP121 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP121</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 05/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP123</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP124 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP124</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 04/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	23,000,000
<b>Total UG21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>23,000,000</b>
<b>Total For UG21</b>							<b>0.00</b>	<b>0</b>	<b>23,000,000</b>
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			4,480,000,000,000.00	44,800,000	22,400,000
<b>Total UTR02 SPOT</b>							<b>4,480,000,000,000.00</b>	<b>44,800,000</b>	<b>22,400,000</b>
<b>Total For UTR02</b>							<b>4,480,000,000,000.00</b>	<b>44,800,000</b>	<b>22,400,000</b>
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total UTR041 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR041</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR042 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR043 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR043</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR4C On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1A: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1A: On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1A: On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0
<b>Total VIP1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1A: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1B: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1B: On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1C: On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
VOD00 On 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VOD002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VOD002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VOYT0 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			880,000,000,000.00	8,800,000	65,261,000
<b>Total WS04 SPOT</b>							<b>880,000,000,000.00</b>	<b>8,800,000</b>	<b>65,261,000</b>
<b>Total For WS04</b>							<b>880,000,000,000.00</b>	<b>8,800,000</b>	<b>65,261,000</b>
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	129,120,000
<b>Total WS05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>129,120,000</b>
<b>Total For WS05</b>							<b>0.00</b>	<b>0</b>	<b>129,120,000</b>
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total WSP1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			0.00	0	36,000,000
<b>Total WSP2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>36,000,000</b>
<b>Total For WSP2</b>							<b>0.00</b>	<b>0</b>	<b>36,000,000</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	50,362,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total WSP5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>50,362,000</b>
<b>Total For WSP5</b>							<b>0.00</b>	<b>0</b>	<b>50,362,000</b>
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z006 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z006</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z009 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z009</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z071 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z071</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z083 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ZA022 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA022</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA023</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA026 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA026</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA027 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA027</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA028 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA028</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA029 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA029</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>771,638,150,720,196.00</b>	<b>53,370,791,542</b>	<b>84,669,832,096</b>
<b>Total for SPOT :</b>							<b>771,638,150,720,196.00</b>	<b>53,370,791,542</b>	<b>84,669,832,096</b>
<b>Total Futures</b>							<b>771,638,191,706,706.00</b>	<b>53,370,791,963</b>	<b>84,670,382,951</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>43,940</b>
<b>Grand Total:</b>							<b>771,638,191,706,706.00</b>	<b>53,370,791,963</b>	<b>84,670,426,891</b>