



# Interest Rates Daily MTM Report

Daily summary for: 26/03/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 20/04/2012 Any day expiry			7.61790	7.72750		14.85	0.00	0	0
<b>Total ANY DAY EXPIRY CAAW \$ Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY D On 20/04/2012 Any day expiry	8.10	Call		36.00000	20,000	18.97	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.10	Put		409.00000	502,000	18.97	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.15	Call		31.00000	17,000	19.44	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.15	Put		454.00000	549,000	19.44	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.05	Call		43.00000	24,000	18.50	0.00	0	0
ANY D On 20/04/2012 Any day expiry	8.05	Put		366.00000	456,000	18.50	0.00	0	0
<b>Total ANY DAY EXPIRY CAAW \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANY DAY EXPIRY</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY D On 29/03/2012 Any day expiry			7.59400	7.70310		15.90	0.00	0	0
<b>Total ANY DAY EXPIRY DAAA \$ Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY D On 29/03/2012 Any day expiry	7.90	Call		12.00000	2,000	22.74	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.90	Put		209.00000	308,000	22.74	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.95	Call		8.00000	1,000	23.88	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.95	Put		255.00000	357,000	23.88	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.85	Call		18.00000	3,000	21.60	0.00	0	0
ANY D On 29/03/2012 Any day expiry	7.85	Put		165.00000	259,000	21.60	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ANY DAY EXPIRY DAAA \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANY DAY EXPIRY</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY D On 30/03/2012 Any day expiry			6.24100	6.28370		15.26	0.00	0	0
<b>Total ANY DAY EXPIRY DAAC NZ\$ Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY D On 30/03/2012 Any day expiry	6.28	Call		54.00000	26,000	15.90	0.00	0	0
ANY D On 30/03/2012 Any day expiry	6.28	Put		46.00000	61,000	15.90	0.00	0	0
ANY D On 30/03/2012 Any day expiry	6.33	Call		34.00000	15,000	17.13	0.00	0	0
ANY D On 30/03/2012 Any day expiry	6.33	Put		76.00000	100,000	17.13	0.00	0	0
ANY D On 30/03/2012 Any day expiry	6.23	Call		85.00000	49,000	15.87	0.00	0	0
ANY D On 30/03/2012 Any day expiry	6.23	Put		27.00000	34,000	15.87	0.00	0	0
<b>Total ANY DAY EXPIRY DAAC NZ\$ Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANY DAY EXPIRY</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Any day expiry</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CF CA On 30/03/2012 Can-Do Future				0.00140			0.00	0	0
<b>Total CF CANDO CAAN Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CF CANDO CAAN</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CF CA On 30/03/2012 Can-Do Future			0.20500	0.16410			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 30/03/2012 Can-Do Future			0.00250	0.00490			0.00	0	12,500
<b>Total CF CANDO CAAX Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total For CF CANDO CAAX</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CA On 30/04/2012 Can-Do Future			0.03680	0.05770			0.00	0	12,500
<b>Total CF CANDO CAAY Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total For CF CANDO CAAY</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CA On 18/06/2012 Can-Do Future			0.08000	0.10470			0.00	0	5,670
<b>Total CF CANDO CAAZ Future</b>							<b>0.00</b>	<b>0</b>	<b>5,670</b>
<b>Total For CF CANDO CAAZ</b>							<b>0.00</b>	<b>0</b>	<b>5,670</b>
CF CA On 18/06/2012 Can-Do Future			0.10120	0.09810			0.00	0	8,000
<b>Total CF CANDO CABA Future</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CF CANDO CABA</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
CF CA On 18/06/2012 Can-Do Future			0.10510	0.10520			0.00	0	8,000
<b>Total CF CANDO CABB Future</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total For CF CANDO CABB</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
CF CA On 18/06/2012 Can-Do Future			0.07890	0.08450			0.00	0	16,000
<b>Total CF CANDO CABC Future</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>
<b>Total For CF CANDO CABC</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>
CF CA On 18/06/2012 Can-Do Future			0.03950	0.04340			0.00	0	16,000
<b>Total CF CANDO CABD Future</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>
<b>Total For CF CANDO CABD</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>
<b>Total for Can-Do Future</b>							<b>0.00</b>	<b>0</b>	<b>178,670</b>
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157/R201 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157/R206 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R157/R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R186 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R186/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R186/R207 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R186/R208 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R189 On 01/04/2013 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R189 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R197 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R201 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201/F On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R201/R206 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201/R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R202 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R203 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203/F On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R203/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R204 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R204/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204/F On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R204/R203 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R206 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R207 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R207/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R207/R203 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R208 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R208/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R208/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R208/R204 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R208/R207 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000			0.00	0	0
<b>Total R209 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R186 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R204 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R208 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R211 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 03/05/2012 Bond Future			6.78400	6.86800		3.29	0.00	0	11,534
R157 On 02/08/2012 Bond Future			6.87000	6.96200		3.78	0.00	0	0
R157 On 01/11/2012 Bond Future			6.93500	7.03500		3.68	0.00	0	0
R157 On 07/02/2013 Bond Future			7.00300	7.11000		3.25	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>11,534</b>
R157 On 03/05/2012 Bond Future	8.25	Call		4,461.00000	4,739,000	3.56	0.00	0	0
R157 On 03/05/2012 Bond Future	8.25	Put		0.00000	0,000	3.56	0.00	0	0
R157 On 03/05/2012 Bond Future	8.30	Call		4,618.00000	4,896,000	3.56	0.00	0	0
R157 On 03/05/2012 Bond Future	8.30	Put		0.00000	0,000	3.56	0.00	0	0
R157 On 03/05/2012 Bond Future	8.20	Call		4,304.00000	4,581,000	3.56	0.00	0	0
R157 On 03/05/2012 Bond Future	8.20	Put		1.00000	0,000	3.56	0.00	0	0
R157 On 03/05/2012 Bond Future	6.25	Put		2,096.00000	1,830,000	3.15	0.00	0	0
R157 On 03/05/2012 Bond Future	6.25	Call		30.00000	42,000	3.15	0.00	0	1,500
R157 On 03/05/2012 Bond Future	6.50	Call		122.00000	164,000	3.19	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	6.50	Put		1,347.00000	1,111,000	3.19	0.00	0	1,500
R157	On	03/05/2012	Bond Future	6.75	Call		355.00000	454,000	3.24	0.00	0	1,500
R157	On	03/05/2012	Bond Future	6.75	Put		746.00000	567,000	3.24	0.00	0	1,500
R157	On	03/05/2012	Bond Future	7.35	Call		1,665.00000	1,906,000	3.38	0.00	0	0
R157	On	03/05/2012	Bond Future	7.35	Put		85.00000	48,000	3.38	0.00	0	1,500
R157	On	02/08/2012	Bond Future	8.00	Call		3,341.00000	3,579,000	4.04	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		221.00000	178,000	4.04	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		3,468.00000	3,709,000	4.04	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Put		201.00000	160,000	4.04	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		3,214.00000	3,448,000	4.03	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		242.00000	194,000	4.03	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Call		1,299.00000	1,434,000	3.65	0.00	0	0
R157	On	01/11/2012	Bond Future	7.00	Put		1,397.00000	1,251,000	3.65	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Call		1,371.00000	1,510,000	3.66	0.00	0	0
R157	On	01/11/2012	Bond Future	7.05	Put		1,329.00000	1,186,000	3.66	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Call		1,230.00000	1,360,000	3.64	0.00	0	0
R157	On	01/11/2012	Bond Future	6.95	Put		1,469.00000	1,318,000	3.64	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Call		1,033.00000	1,141,000	3.20	0.00	0	0
R157	On	07/02/2013	Bond Future	6.75	Put		1,953.00000	1,789,000	3.20	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Call		1,088.00000	1,199,000	3.21	0.00	0	0
R157	On	07/02/2013	Bond Future	6.80	Put		1,880.00000	1,718,000	3.21	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Call		981.00000	1,085,000	3.19	0.00	0	0
R157	On	07/02/2013	Bond Future	6.70	Put		2,030.00000	1,861,000	3.19	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>9,000</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>20,534</b>



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future			8.39800	8.48500		11.90	16,278,239.60	134	29,388
R186	On	02/08/2012	Bond Future			8.47800	8.56800		15.53	11,794,587.00	100	530
R186	On	01/11/2012	Bond Future			8.54800	8.64100		15.05	0.00	0	0
R186	On	07/02/2013	Bond Future			8.62200	8.71600		15.16	0.00	0	0
<b>Total R186 Future</b>										<b>28 072 826.60</b>	<b>234</b>	<b>29,918</b>
R186	On	03/05/2012	Bond Future	9.00	Call		5,090.00000	5,742,000	12.37	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		453.00000	295,000	12.37	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		5,458.00000	6,129,000	12.42	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		385.00000	246,000	12.42	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		4,730.00000	5,361,000	12.32	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		531.00000	352,000	12.32	0.00	0	0
R186	On	03/05/2012	Bond Future	7.90	Put		5,891.00000	5,153,000	11.53	0.00	0	0
R186	On	03/05/2012	Bond Future	7.90	Call		281.00000	354,000	11.53	0.00	0	2,250
R186	On	03/05/2012	Bond Future	8.20	Put		3,547.00000	2,933,000	11.72	0.00	0	0
R186	On	03/05/2012	Bond Future	8.20	Call		861.00000	1,058,000	11.72	0.00	0	750
R186	On	03/05/2012	Bond Future	8.50	Call		1,989.00000	2,367,000	11.90	0.00	0	0
R186	On	03/05/2012	Bond Future	8.50	Put		1,850.00000	1,417,000	11.90	0.00	0	750
R186	On	03/05/2012	Bond Future	8.85	Call		4,036.00000	4,620,000	12.23	0.00	0	0
R186	On	03/05/2012	Bond Future	8.85	Put		722.00000	495,000	12.23	0.00	0	2,250
R186	On	02/08/2012	Bond Future	8.75	Call		5,200.00000	5,639,000	15.53	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		3,562.00000	3,179,000	15.53	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Call		5,456.00000	5,909,000	15.58	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		3,374.00000	3,005,000	15.58	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		4,954.00000	5,380,000	15.50	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		3,763.00000	3,366,000	15.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.25	Put		5,976.00000	5,454,000	15.28	0.00	0	0
R186	On	02/08/2012	Bond Future	8.25	Call		3,032.00000	3,333,000	15.28	0.00	0	8,750
R186	On	02/08/2012	Bond Future	8.66	Call		4,762.00000	5,177,000	15.48	0.00	0	0
R186	On	02/08/2012	Bond Future	8.66	Put		3,930.00000	3,523,000	15.48	0.00	0	276
R186	On	02/08/2012	Bond Future	7.66	Put		10,031.00000	9,367,000	15.03	0.00	0	0
R186	On	02/08/2012	Bond Future	7.66	Call		1,336.00000	1,494,000	15.03	0.00	0	276
R186	On	02/08/2012	Bond Future	7.76	Put		9,245.00000	8,601,000	15.04	0.00	0	0
R186	On	02/08/2012	Bond Future	7.76	Call		1,552.00000	1,731,000	15.04	0.00	0	43
R186	On	02/08/2012	Bond Future	8.76	Call		5,251.00000	5,692,000	15.54	0.00	0	0
R186	On	02/08/2012	Bond Future	8.76	Put		3,524.00000	3,143,000	15.54	0.00	0	43
R186	On	01/11/2012	Bond Future	8.75	Call		6,053.00000	6,485,000	15.05	0.00	0	0
R186	On	01/11/2012	Bond Future	8.75	Put		5,086.00000	4,684,000	15.05	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Call		6,292.00000	6,735,000	15.09	0.00	0	0
R186	On	01/11/2012	Bond Future	8.80	Put		4,885.00000	4,494,000	15.09	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Call		5,825.00000	6,247,000	15.03	0.00	0	0
R186	On	01/11/2012	Bond Future	8.70	Put		5,300.00000	4,888,000	15.03	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Call		5,650.00000	6,027,000	15.05	0.00	0	0
R186	On	07/02/2013	Bond Future	8.50	Put		7,563.00000	7,113,000	15.05	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Call		5,853.00000	6,238,000	15.07	0.00	0	0
R186	On	07/02/2013	Bond Future	8.55	Put		7,319.00000	6,877,000	15.07	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Call		5,452.00000	5,819,000	15.03	0.00	0	0
R186	On	07/02/2013	Bond Future	8.45	Put		7,814.00000	7,354,000	15.03	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>15,388</b>
<b>Total For R186</b>										<b>28 072 826.60</b>	<b>234</b>	<b>45,306</b>
R189	On	03/05/2012	Bond Future			215.55483	215.79532			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	03/05/2012	Bond Future	215.00	Call		795.00000	555,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.05	Call		745.00000	505,000		0.00	0	0
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0
R189	On	03/05/2012	Bond Future	214.95	Call		845.00000	605,000		0.00	0	0
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0
<b>Total R189 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	03/05/2012	Bond Future			254.96867	254.74982			5,099,373.40	20	1,019
<b>Total R197 Future</b>										<b>5 099 373.40</b>	<b>20</b>	<b>1,019</b>
R197	On	03/05/2012	Bond Future	251.00	Call		3,750.00000	3,969,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.05	Call		3,700.00000	3,919,000		0.00	0	0
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0
R197	On	03/05/2012	Bond Future	250.95	Call		3,800.00000	4,019,000		0.00	0	0
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>5 099 373.40</b>	<b>20</b>	<b>1,019</b>
R201	On	03/05/2012	Bond Future			6.09300	6.17700		2.39	0.00	0	1,658
R201	On	02/08/2012	Bond Future			6.12000	6.21300		2.86	0.00	0	0
R201	On	01/11/2012	Bond Future			6.10200	6.20500		2.59	0.00	0	0
R201	On	07/02/2013	Bond Future			6.04900	6.16100		2.31	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,658</b>
R201	On	03/05/2012	Bond Future	7.75	Call		3,810.00000	4,018,000	2.62	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.62	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		3,928.00000	4,137,000	2.62	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.70	Call		3,691.00000	3,900,000	2.62	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.62	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call		2,909.00000	3,103,000	3.07	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		61.00000	46,000	3.07	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		3,010.00000	3,206,000	3.07	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		54.00000	40,000	3.07	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		2,808.00000	3,000,000	3.06	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		69.00000	52,000	3.06	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Call		1,202.00000	1,328,000	2.59	0.00	0	0
R201	On	01/11/2012	Bond Future	6.50	Put		607.00000	524,000	2.59	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Call		1,266.00000	1,395,000	2.60	0.00	0	0
R201	On	01/11/2012	Bond Future	6.55	Put		570.00000	490,000	2.60	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Call		1,141.00000	1,263,000	2.59	0.00	0	0
R201	On	01/11/2012	Bond Future	6.45	Put		646.00000	559,000	2.59	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Call		986.00000	1,092,000	2.29	0.00	0	0
R201	On	07/02/2013	Bond Future	6.25	Put		828.00000	734,000	2.29	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Call		1,035.00000	1,144,000	2.29	0.00	0	0
R201	On	07/02/2013	Bond Future	6.30	Put		788.00000	697,000	2.29	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Call		939.00000	1,041,000	2.29	0.00	0	0
R201	On	07/02/2013	Bond Future	6.20	Put		870.00000	772,000	2.29	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>1,658</b>
R202	On	03/05/2012	Bond Future			189.35596	188.47219			0.00	0	36,952
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>36,952</b>
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.00	Put		1,528.00000	644,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	190.05	Put		1,578.00000	694,000		0.00	0	0
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0
R202	On	03/05/2012	Bond Future	189.95	Put		1,478.00000	594,000		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>36,952</b>
R203	On	03/05/2012	Bond Future			7.36700	7.45000		5.73	210,087.72	2	3,524
R203	On	02/08/2012	Bond Future			7.45600	7.54300		7.02	0.00	0	0
R203	On	01/11/2012	Bond Future			7.53200	7.62400		6.89	0.00	0	0
R203	On	07/02/2013	Bond Future			7.61400	7.70900		6.38	0.00	0	0
<b>Total R203 Future</b>										<b>210 087.72</b>	<b>2</b>	<b>3,524</b>
R203	On	03/05/2012	Bond Future	8.75	Call		5,586.00000	5,954,000	6.20	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		3.00000	1,000	6.20	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		5,792.00000	6,161,000	6.20	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		2.00000	1,000	6.20	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		5,379.00000	5,747,000	6.20	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		3.00000	2,000	6.20	0.00	0	0
R203	On	03/05/2012	Bond Future	7.00	Put		2,180.00000	1,856,000	5.57	0.00	0	0
R203	On	03/05/2012	Bond Future	7.00	Call		156.00000	202,000	5.57	0.00	0	4,200
R203	On	03/05/2012	Bond Future	7.15	Put		1,638.00000	1,347,000	5.62	0.00	0	0
R203	On	03/05/2012	Bond Future	7.15	Call		294.00000	373,000	5.62	0.00	0	1,400
R203	On	03/05/2012	Bond Future	7.45	Call		800.00000	970,000	5.71	0.00	0	0
R203	On	03/05/2012	Bond Future	7.45	Put		800.00000	600,000	5.71	0.00	0	1,400
R203	On	03/05/2012	Bond Future	7.80	Call		1,808.00000	2,085,000	5.87	0.00	0	0
R203	On	03/05/2012	Bond Future	7.80	Put		267.00000	174,000	5.87	0.00	0	4,200
R203	On	02/08/2012	Bond Future	8.50	Call		4,468.00000	4,759,000	7.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.50	Put		497.00000	418,000	7.36	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		4,634.00000	4,930,000	7.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		461.00000	386,000	7.38	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		4,303.00000	4,589,000	7.34	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		535.00000	450,000	7.34	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Call		2,486.00000	2,681,000	6.89	0.00	0	0
R203	On	01/11/2012	Bond Future	7.75	Put		1,976.00000	1,797,000	6.89	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Call		2,600.00000	2,800,000	6.91	0.00	0	0
R203	On	01/11/2012	Bond Future	7.80	Put		1,889.00000	1,714,000	6.91	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Call		2,378.00000	2,567,000	6.88	0.00	0	0
R203	On	01/11/2012	Bond Future	7.70	Put		2,070.00000	1,885,000	6.88	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Call		797.00000	876,000	6.18	0.00	0	0
R203	On	07/02/2013	Bond Future	6.50	Put		5,586.00000	5,299,000	6.18	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Call		841.00000	923,000	6.18	0.00	0	0
R203	On	07/02/2013	Bond Future	6.55	Put		5,427.00000	5,142,000	6.18	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Call		754.00000	830,000	6.18	0.00	0	0
R203	On	07/02/2013	Bond Future	6.45	Put		5,747.00000	5,456,000	6.18	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>11,200</b>
<b>Total For R203</b>										<b>210 087.72</b>	<b>2</b>	<b>14,724</b>
R204	On	03/05/2012	Bond Future			7.65900	7.74100		6.99	0.00	0	3,396
R204	On	02/08/2012	Bond Future			7.74900	7.83600		8.94	0.00	0	0
R204	On	01/11/2012	Bond Future			7.82600	7.91600		8.54	0.00	0	0
R204	On	07/02/2013	Bond Future			7.90600	7.99900		8.40	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,396</b>
R204	On	03/05/2012	Bond Future	8.75	Call		5,058.00000	5,469,000	7.56	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		25.00000	13,000	7.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.80	Call		5,294.00000	5,707,000	7.56	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		20.00000	9,000	7.56	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		4,823.00000	5,231,000	7.53	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		32.00000	16,000	7.53	0.00	0	0
R204	On	03/05/2012	Bond Future	7.00	Put		3,957.00000	3,549,000	6.70	0.00	0	0
R204	On	03/05/2012	Bond Future	7.00	Call		51.00000	66,000	6.70	0.00	0	550
R204	On	03/05/2012	Bond Future	7.75	Call		998.00000	1,194,000	6.99	0.00	0	0
R204	On	03/05/2012	Bond Future	7.75	Put		952.00000	724,000	6.99	0.00	0	550
R204	On	02/08/2012	Bond Future	8.50	Call		4,198.00000	4,499,000	9.22	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		965.00000	833,000	9.22	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		4,374.00000	4,681,000	9.25	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		903.00000	776,000	9.25	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		4,024.00000	4,318,000	9.19	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		1,030.00000	891,000	9.19	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Call		2,953.00000	3,172,000	8.54	0.00	0	0
R204	On	01/11/2012	Bond Future	8.00	Put		2,551.00000	2,338,000	8.54	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Call		3,083.00000	3,308,000	8.56	0.00	0	0
R204	On	01/11/2012	Bond Future	8.05	Put		2,443.00000	2,236,000	8.56	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Call		2,829.00000	3,042,000	8.53	0.00	0	0
R204	On	01/11/2012	Bond Future	7.95	Put		2,666.00000	2,447,000	8.53	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Call		3,158.00000	3,369,000	8.34	0.00	0	0
R204	On	07/02/2013	Bond Future	8.00	Put		3,153.00000	2,935,000	8.34	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Call		3,275.00000	3,491,000	8.35	0.00	0	0
R204	On	07/02/2013	Bond Future	8.05	Put		3,040.00000	2,827,000	8.35	0.00	0	0
R204	On	07/02/2013	Bond Future	7.95	Call		3,043.00000	3,249,000	8.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	7.95	Put		3,269.00000	3,046,000	8.33	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,100</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>4,496</b>
R206	On	03/05/2012	Bond Future			5.87100	5.95700		1.48	0.00	0	890
R206	On	02/08/2012	Bond Future			5.87600	5.97700		1.70	0.00	0	0
R206	On	01/11/2012	Bond Future			5.78400	5.90400		1.43	0.00	0	0
R206	On	07/02/2013	Bond Future			5.57900	5.72000		1.13	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>890</b>
R206	On	03/05/2012	Bond Future	7.50	Call		2,445.00000	2,584,000	1.63	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.63	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		2,523.00000	2,662,000	1.63	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.63	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		2,367.00000	2,506,000	1.63	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.63	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call		1,763.00000	1,894,000	1.83	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		29.00000	21,000	1.83	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		1,827.00000	1,958,000	1.83	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		26.00000	17,000	1.83	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		1,700.00000	1,830,000	1.82	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		33.00000	24,000	1.82	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Call		515.00000	590,000	1.41	0.00	0	0
R206	On	01/11/2012	Bond Future	6.00	Put		405.00000	342,000	1.41	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Call		547.00000	625,000	1.41	0.00	0	0
R206	On	01/11/2012	Bond Future	6.05	Put		379.00000	319,000	1.41	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Call		484.00000	556,000	1.41	0.00	0	0
R206	On	01/11/2012	Bond Future	5.95	Put		431.00000	365,000	1.41	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	6.00	Call		568.00000	645,000	1.13	0.00	0	0
R206	On	07/02/2013	Bond Future	6.00	Put		317.00000	267,000	1.13	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Call		597.00000	675,000	1.13	0.00	0	0
R206	On	07/02/2013	Bond Future	6.05	Put		301.00000	252,000	1.13	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Call		542.00000	616,000	1.13	0.00	0	0
R206	On	07/02/2013	Bond Future	5.95	Put		336.00000	283,000	1.13	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>890</b>
R207	On	03/05/2012	Bond Future			7.86300	7.94500		8.21	0.00	0	21,226
R207	On	02/08/2012	Bond Future			7.95200	8.03800		10.49	0.00	0	0
R207	On	01/11/2012	Bond Future			8.02600	8.11500		10.05	0.00	0	0
R207	On	07/02/2013	Bond Future			8.10500	8.19600		9.96	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>21,226</b>
R207	On	03/05/2012	Bond Future	8.75	Call		4,402.00000	4,825,000	8.71	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		74.00000	42,000	8.71	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		4,649.00000	5,077,000	8.74	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		61.00000	34,000	8.74	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		4,157.00000	4,574,000	8.68	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		91.00000	53,000	8.68	0.00	0	0
R207	On	03/05/2012	Bond Future	7.45	Put		2,991.00000	2,587,000	7.97	0.00	0	0
R207	On	03/05/2012	Bond Future	7.45	Call		203.00000	254,000	7.97	0.00	0	2,400
R207	On	03/05/2012	Bond Future	7.65	Put		2,090.00000	1,736,000	8.06	0.00	0	0
R207	On	03/05/2012	Bond Future	7.65	Call		440.00000	541,000	8.06	0.00	0	800
R207	On	03/05/2012	Bond Future	8.00	Call		1,236.00000	1,463,000	8.21	0.00	0	0
R207	On	03/05/2012	Bond Future	8.00	Put		932.00000	704,000	8.21	0.00	0	800
R207	On	03/05/2012	Bond Future	8.30	Call		2,327.00000	2,658,000	8.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.30	Put		388.00000	264,000	8.41	0.00	0	2,400
R207	On	02/08/2012	Bond Future	8.75	Call		4,749.00000	5,074,000	10.82	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		1,020.00000	882,000	10.82	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		4,939.00000	5,271,000	10.85	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		955.00000	824,000	10.85	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		4,560.00000	4,879,000	10.79	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		1,087.00000	943,000	10.79	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Call		3,410.00000	3,652,000	10.05	0.00	0	0
R207	On	01/11/2012	Bond Future	8.25	Put		2,709.00000	2,486,000	10.05	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Call		3,553.00000	3,802,000	10.08	0.00	0	0
R207	On	01/11/2012	Bond Future	8.30	Put		2,595.00000	2,378,000	10.08	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Call		3,272.00000	3,508,000	10.03	0.00	0	0
R207	On	01/11/2012	Bond Future	8.20	Put		2,830.00000	2,601,000	10.03	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Call		3,695.00000	3,927,000	9.96	0.00	0	0
R207	On	07/02/2013	Bond Future	8.25	Put		3,423.00000	3,195,000	9.96	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Call		3,830.00000	4,067,000	9.99	0.00	0	0
R207	On	07/02/2013	Bond Future	8.30	Put		3,307.00000	3,084,000	9.99	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Call		3,567.00000	3,794,000	9.95	0.00	0	0
R207	On	07/02/2013	Bond Future	8.20	Put		3,547.00000	3,313,000	9.95	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>6,400</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>27,626</b>
R208	On	03/05/2012	Bond Future			7.92300	8.01000		9.42	0.00	0	9,510
R208	On	02/08/2012	Bond Future			8.00300	8.09400		11.67	0.00	0	0
R208	On	01/11/2012	Bond Future			8.07300	8.16700		11.64	0.00	0	0
R208	On	07/02/2013	Bond Future			8.14600	8.24200		11.16	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>9,510</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.00	Call		5,708.00000	6,209,000	10.18	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		39.00000	20,000	10.18	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		5,974.00000	6,479,000	10.18	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		31.00000	16,000	10.18	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		5,441.00000	5,939,000	10.14	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		48.00000	25,000	10.14	0.00	0	0
R208	On	03/05/2012	Bond Future	7.50	Put		3,315.00000	2,852,000	9.17	0.00	0	0
R208	On	03/05/2012	Bond Future	7.50	Call		211.00000	269,000	9.17	0.00	0	3,000
R208	On	03/05/2012	Bond Future	7.70	Put		2,329.00000	1,924,000	9.27	0.00	0	0
R208	On	03/05/2012	Bond Future	7.70	Call		458.00000	573,000	9.27	0.00	0	1,000
R208	On	03/05/2012	Bond Future	8.05	Call		1,295.00000	1,551,000	9.46	0.00	0	0
R208	On	03/05/2012	Bond Future	8.05	Put		1,057.00000	793,000	9.46	0.00	0	1,000
R208	On	03/05/2012	Bond Future	8.35	Call		2,446.00000	2,821,000	9.69	0.00	0	0
R208	On	03/05/2012	Bond Future	8.35	Put		448.00000	302,000	9.69	0.00	0	3,000
R208	On	02/08/2012	Bond Future	8.75	Call		4,924.00000	5,289,000	12.04	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Put		1,209.00000	1,043,000	12.04	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		5,125.00000	5,498,000	12.08	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		1,135.00000	977,000	12.08	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		4,725.00000	5,083,000	12.00	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		1,286.00000	1,114,000	12.00	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Call		3,576.00000	3,849,000	11.64	0.00	0	0
R208	On	01/11/2012	Bond Future	8.25	Put		3,107.00000	2,845,000	11.64	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Call		3,729.00000	4,009,000	11.67	0.00	0	0
R208	On	01/11/2012	Bond Future	8.30	Put		2,979.00000	2,724,000	11.67	0.00	0	0
R208	On	01/11/2012	Bond Future	8.20	Call		3,431.00000	3,697,000	11.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.20	Put		3,244.00000	2,975,000	11.62	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Call		3,273.00000	3,508,000	11.07	0.00	0	0
R208	On	07/02/2013	Bond Future	8.00	Put		4,621.00000	4,324,000	11.07	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Call		3,400.00000	3,641,000	11.09	0.00	0	0
R208	On	07/02/2013	Bond Future	8.05	Put		4,467.00000	4,177,000	11.09	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Call		3,149.00000	3,379,000	11.05	0.00	0	0
R208	On	07/02/2013	Bond Future	7.95	Put		4,778.00000	4,476,000	11.05	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>17,510</b>
R209	On	03/05/2012	Bond Future			8.83200	8.91900		16.87	14,946,858.16	199	2,998
R209	On	02/08/2012	Bond Future			8.90300	8.99200		21.21	0.00	0	0
R209	On	01/11/2012	Bond Future			8.96600	9.05700		21.60	0.00	0	0
R209	On	07/02/2013	Bond Future			9.03200	9.12400		20.99	0.00	0	0
<b>Total R209 Future</b>										<b>14 946 858.16</b>	<b>199</b>	<b>2,998</b>
R209	On	03/05/2012	Bond Future	9.00	Call		2,001.00000	2,349,000	16.87	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		1,379.00000	1,049,000	16.87	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		2,222.00000	2,595,000	16.93	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		1,220.00000	915,000	16.93	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		1,794.00000	2,116,000	16.83	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		1,555.00000	1,199,000	16.83	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call		4,885.00000	5,265,000	21.52	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		2,958.00000	2,655,000	21.52	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		5,100.00000	5,491,000	21.58	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		2,810.00000	2,517,000	21.58	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		4,674.00000	5,044,000	21.46	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		3,114.00000	2,801,000	21.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.00	Call		4,717.00000	5,050,000	21.46	0.00	0	0
R209	On	01/11/2012	Bond Future	9.00	Put		5,148.00000	4,791,000	21.46	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Call		4,897.00000	5,238,000	21.49	0.00	0	0
R209	On	01/11/2012	Bond Future	9.05	Put		4,950.00000	4,600,000	21.49	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Call		4,539.00000	4,864,000	21.43	0.00	0	0
R209	On	01/11/2012	Bond Future	8.95	Put		5,352.00000	4,987,000	21.43	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Call		5,408.00000	5,741,000	20.85	0.00	0	0
R209	On	07/02/2013	Bond Future	9.00	Put		6,340.00000	5,983,000	20.85	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Call		5,583.00000	5,923,000	20.88	0.00	0	0
R209	On	07/02/2013	Bond Future	9.05	Put		6,137.00000	5,787,000	20.88	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Call		5,236.00000	5,562,000	20.82	0.00	0	0
R209	On	07/02/2013	Bond Future	8.95	Put		6,549.00000	6,186,000	20.82	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>14 946 858.16</b>	<b>199</b>	<b>2,998</b>
R210	On	03/05/2012	Bond Future			140.29067	139.56259			0.00	0	820
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>820</b>
R210	On	03/05/2012	Bond Future	139.00	Call		563.00000	1,291,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.05	Call		513.00000	1,241,000		0.00	0	0
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0
R210	On	03/05/2012	Bond Future	138.95	Call		613.00000	1,341,000		0.00	0	0
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>820</b>
R211	On	03/05/2012	Bond Future			118.48922	118.49872			0.00	0	480
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>480</b>
R211	On	03/05/2012	Bond Future	118.20	Call		299.00000	289,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.25	Call		249.00000	239,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.15	Call		349.00000	339,000		0.00	0	0
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>480</b>
R212	On	03/05/2012	Bond Future			116.50898	116.41409			0.00	0	2,752
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,752</b>
R212	On	03/05/2012	Bond Future	115.30	Call		1,114.00000	1,209,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.35	Call		1,064.00000	1,159,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.25	Call		1,164.00000	1,259,000		0.00	0	0
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>2,752</b>
R213	On	03/05/2012	Bond Future			8.74400	8.83100		15.11	0.00	0	4,359
R213	On	02/08/2012	Bond Future			8.81700	8.90600		18.96	0.00	0	0
R213	On	01/11/2012	Bond Future			8.88500	8.97600		19.26	0.00	0	0
R213	On	07/02/2013	Bond Future			8.95700	9.05000		18.66	0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>4,359</b>
R213	On	03/05/2012	Bond Future	9.25	Call		3,789.00000	4,308,000	15.39	0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		557.00000	380,000	15.39	0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		4,085.00000	4,623,000	15.45	0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		479.00000	322,000	15.45	0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		3,501.00000	3,999,000	15.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Put		644.00000	447,000	15.33	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Call		5,356.00000	5,763,000	19.24	0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		2,727.00000	2,432,000	19.24	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		5,586.00000	6,004,000	19.29	0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		2,585.00000	2,302,000	19.29	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call		5,129.00000	5,526,000	19.18	0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Put		2,874.00000	2,570,000	19.18	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Call		5,108.00000	5,461,000	19.26	0.00	0	0
R213	On	01/11/2012	Bond Future	9.00	Put		4,923.00000	4,569,000	19.26	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Call		5,305.00000	5,667,000	19.31	0.00	0	0
R213	On	01/11/2012	Bond Future	9.05	Put		4,736.00000	4,391,000	19.31	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Call		4,920.00000	5,264,000	19.23	0.00	0	0
R213	On	01/11/2012	Bond Future	8.95	Put		5,121.00000	4,758,000	19.23	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Call		5,718.00000	6,070,000	18.53	0.00	0	0
R213	On	07/02/2013	Bond Future	9.00	Put		6,100.00000	5,740,000	18.53	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Call		5,902.00000	6,262,000	18.56	0.00	0	0
R213	On	07/02/2013	Bond Future	9.05	Put		5,902.00000	5,550,000	18.56	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Call		5,537.00000	5,882,000	18.51	0.00	0	0
R213	On	07/02/2013	Bond Future	8.95	Put		6,303.00000	5,936,000	18.51	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>4,359</b>
R214	On	03/05/2012	Bond Future			8.87600	8.96300			0.00	0	1,500
R214	On	02/08/2012	Bond Future			8.94400	9.03300			0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,500</b>
R214	On	03/05/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.80	Put		1,332.00000	626,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/05/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.81	Put		1,249.00000	543,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0
R214	On	03/05/2012	Bond Future	8.79	Put		1,415.00000	709,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.80	Put		1,891.00000	1,178,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.81	Put		1,808.00000	1,095,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0
R214	On	02/08/2012	Bond Future	8.79	Put		1,974.00000	1,261,000		0.00	0	0
<b>Total R214 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>1,500</b>
<b>Total for Bond</b>										<b>48 329 145.88</b>	<b>455</b>	<b>183,624</b>
GOVI	On	03/05/2012	GOVI			385.45200	383.51000			26,981,640.00	7	200
GOVI	On	02/08/2012	GOVI			391.02500	389.06100			0.00	0	0
<b>Total GOVI Future</b>										<b>26 981 640.00</b>	<b>7</b>	<b>200</b>
GOVI	On	03/05/2012	GOVI	382.00	Call		15,100.00000	34,520,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.01	Call		15,000.00000	34,420,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	381.99	Call		15,200.00000	34,620,000		0.00	0	0
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.00	Call		0.00000	10,250,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.00	Put		9,390.00000	0,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.01	Call		0.00000	10,150,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	390.01	Put		9,490.00000	0,000		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	389.99	Call		0.00000	10,350,000		0.00	0	0
GOVI	On	02/08/2012	GOVI	389.99	Put		9,290.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>26 981 640.00</b>	<b>7</b>	<b>200</b>
<b>Total for GOVI</b>										<b>26 981 640.00</b>	<b>7</b>	<b>200</b>
AL7T	On	03/05/2012	Index Future			422.79100	420.47000			0.00	0	16
AL7T	On	02/08/2012	Index Future			428.90300	426.55600			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	03/05/2012	Index Future			384.50200	382.48800			0.00	0	897
ALBI	On	02/08/2012	Index Future			390.06100	388.02500			0.00	0	118
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,015</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,015</b>
IGOV	On	03/05/2012	Index Future			171.48800	171.03100			0.00	0	546
IGOV	On	02/08/2012	Index Future			173.96800	173.50600			0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>546</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>546</b>
ILBI	On	03/05/2012	Index Future			463.42900	463.78000			0.00	0	0
ILBI	On	02/08/2012	Index Future			470.05300	470.41100			0.00	0	152
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>152</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>152</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,729</b>
JIBAR	On	18/04/2012	Jibar Future			5.61000	5.61000			0.00	0	0
JIBAR	On	16/05/2012	Jibar Future			5.62000	5.62000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			5.64000	5.65000			0.00	0	2,890
JIBAR	On	18/07/2012	Jibar Future			5.67000	5.68000			0.00	0	0
JIBAR	On	15/08/2012	Jibar Future			5.69000	5.70000			0.00	0	0
JIBAR	On	19/09/2012	Jibar Future			5.74000	5.76000			0.00	0	44,760

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 19/12/2012 Jibar Future			5.85000	5.88000			0.00	0	840
JIBAR On 20/03/2013 Jibar Future			6.04000	6.11000			0.00	0	790
JIBAR On 19/06/2013 Jibar Future			6.25000	6.35000			0.00	0	500
JIBAR On 18/09/2013 Jibar Future			6.48000	6.59000			0.00	0	1,700
JIBAR On 18/12/2013 Jibar Future			6.72000	6.84000			0.00	0	2,000
JIBAR On 19/03/2014 Jibar Future			6.96000	7.09000			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>53,480</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>53,480</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>53,480</b>
J201 On 22/12/2014 Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0
<b>Total J201 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For J201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Derivatives :</b>							<b>75,310,785.88</b>	<b>462</b>	<b>417,703</b>
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA04 On 22/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			5.00000	5.00000			1,000,000,000.00	200,000	26,100,000
<b>Total AA05 SPOT</b>							<b>1 000 000 000.00</b>	<b>200,000</b>	<b>26,100,000</b>
<b>Total For AA05</b>							<b>1 000 000 000.00</b>	<b>200,000</b>	<b>26,100,000</b>
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	20,010,000
<b>Total AB06 SPOT</b>							<b>1 000 000 000 000.00</b>	<b>10,000,000</b>	<b>20,010,000</b>
<b>Total For AB06</b>							<b>1 000 000 000 000.00</b>	<b>10,000,000</b>	<b>20,010,000</b>
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,500,000
<b>Total AB07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,500,000</b>
<b>Total For AB07</b>							<b>0.00</b>	<b>0</b>	<b>6,500,000</b>
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCL1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCL1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
<b>Total ABCPI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For ABCPI1</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	100,000
<b>Total ABCPI2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For ABCPI2</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	100,000
<b>Total ABCPI3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For ABCPI3</b>							<b>0.00</b>	<b>0</b>	<b>100,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,900,000,000.00	19,000	4,019,000
<b>Total ABL11A SPOT</b>							<b>1 900 000 000.00</b>	<b>19,000</b>	<b>4,019,000</b>
<b>Total For ABL11A</b>							<b>1 900 000 000.00</b>	<b>19,000</b>	<b>4,019,000</b>
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL11B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL11B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL12 On 08/03/2015 Spot Bond			100.00000	100.00000			0.00	0	8,100,000
<b>Total ABL12B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>8,100,000</b>
<b>Total For ABL12B</b>							<b>0.00</b>	<b>0</b>	<b>8,100,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL7 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			800,000,000.00	8,000	80,447,518
<b>Total ABL8A SPOT</b>							<b>800 000 000.00</b>	<b>8,000</b>	<b>80,447,518</b>
<b>Total For ABL8A</b>							<b>800 000 000.00</b>	<b>8,000</b>	<b>80,447,518</b>
ABL8B On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL8B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL8B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLC0 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>
ABLC0 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLC06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLC06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLI01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI02 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	700,000
<b>Total ABLI02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>700,000</b>
<b>Total For ABLI02</b>							<b>0.00</b>	<b>0</b>	<b>700,000</b>
ABLI03 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>
ABLI04 On 11/10/2016 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total ABLI04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS1 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			0.00	0	0
<b>Total ABLS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN04 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN06 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN07 On 13/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 27/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN13 On 04/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN32 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0
<b>Total ABN35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN36 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38 On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN38 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN39 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN40 On 29/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN41 On 01/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN41 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN41</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN42 On 16/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN43 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN45 On 23/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	17,000,000
<b>Total ABS10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>17,000,000</b>
<b>Total For ABS10</b>							<b>0.00</b>	<b>0</b>	<b>17,000,000</b>
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	7,000,000
<b>Total ABS5 SPOT</b>							<b>2 100 000 000.00</b>	<b>21,000</b>	<b>7,000,000</b>
<b>Total For ABS5</b>							<b>2 100 000 000.00</b>	<b>21,000</b>	<b>7,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			0.00	0	13,900,000
<b>Total ABS6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>13,900,000</b>
<b>Total For ABS6</b>							<b>0.00</b>	<b>0</b>	<b>13,900,000</b>
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	15,000,000
<b>Total ABS7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
<b>Total For ABS7</b>							<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	12,000,000
<b>Total ABS9 SPOT</b>							<b>2 000 000 000 000.00</b>	<b>20,000,000</b>	<b>12,000,000</b>
<b>Total For ABS9</b>							<b>2 000 000 000 000.00</b>	<b>20,000,000</b>	<b>12,000,000</b>
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL00 On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL041 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL041</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL042 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL047 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL05 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL053 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL053</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL05 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL054 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL054</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL06 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL066 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL066</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL06 On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL068 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL068</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL070 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL070</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL071 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL071</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL072 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL072</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL084 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL085 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL085</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL086 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL087 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL088 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL088</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL089 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL090 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL090</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL091 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL091</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 26/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL092 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL092</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL093 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL093</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL09 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL094 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL094</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL095 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL096 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL097 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL098 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL099 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL099</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 20/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 12/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL102 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL102</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL103 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL103</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL10 On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	930,000
<b>Total ACL104 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>930,000</b>
<b>Total For ACL104</b>							<b>0.00</b>	<b>0</b>	<b>930,000</b>
ACL11 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL114</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL115 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL115</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL117 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL117</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

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



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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL14 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL144 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL146 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL146</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL147 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL147</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL148 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL148</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL149 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL149</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL150 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL150</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL151 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL152 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL152</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL153 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL153</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL154 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL154</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL156 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL158 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL158</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL159 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL159</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16 On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL160 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL160</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16 On 20/03/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL161 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL162 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL162</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16 On 20/03/2015 Spot Bond			100.00000	100.00000			200,000,000.00	2,000,000	1,000,000
<b>Total ACL163 SPOT</b>							<b>200 000 000 000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
<b>Total For ACL163</b>							<b>200 000 000 000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL16 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL164 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL164</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ADB01 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ADB01S SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADB01S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ADB02 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ADB02S SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADB02S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ADB03 On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ADB03S SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADB03S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AER01 On 18/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AER01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AHF1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1E On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AHF1B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1C On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AHF1C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			0.00	0	8,000,000
<b>Total AIR01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
<b>Total For AIR01</b>							<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02l On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			70,300,000,000.00	703,000	17,850,000
<b>Total AIR03 SPOT</b>							<b>70 300 000 000.00</b>	<b>703,000</b>	<b>17,850,000</b>
<b>Total For AIR03</b>							<b>70 300 000 000.00</b>	<b>703,000</b>	<b>17,850,000</b>
AIR03l On 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR03U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04l On 26/10/2029 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR04U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL0 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIRL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL0 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIRL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW1l 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			800,000,000.00	8,000	8,000
<b>Total BAW2 SPOT</b>							<b>800 000 000.00</b>	<b>8,000</b>	<b>8,000</b>
<b>Total For BAW2</b>							<b>800 000 000.00</b>	<b>8,000</b>	<b>8,000</b>
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			1,300,000,000,000.00	13,000,000	6,500,000
<b>Total BAW3 SPOT</b>							<b>1 300 000 000 000.00</b>	<b>13,000,000</b>	<b>6,500,000</b>
<b>Total For BAW3</b>							<b>1 300 000 000 000.00</b>	<b>13,000,000</b>	<b>6,500,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW7 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA0 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 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>
BAYA0 On 31/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1 On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 30/09/2016 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total BAYA16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA2 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYBC On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYBC On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYB02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYBC 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>
BAYBC On 31/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYB04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1 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>
BAYD1 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>
BAYD2 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>
BAYD3 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>
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD4U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5 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>
BAYD6 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>
BCP55 On 23/04/2012 Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	4,000,000
<b>Total BCP55U SPOT</b>							<b>800 000 000 000.00</b>	<b>8,000,000</b>	<b>4,000,000</b>
<b>Total For BCP55U</b>							<b>800 000 000 000.00</b>	<b>8,000,000</b>	<b>4,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP56 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP56U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP56U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP57 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP57U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP57U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0302 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD310A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD310B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD310 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD310C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311 On 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BEER01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BEER01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,200,000,000,000.00	12,000,000	3,000,000
<b>Total BG32A2 SPOT</b>							<b>1 200 000 000 000.00</b>	<b>12,000,000</b>	<b>3,000,000</b>
<b>Total For BG32A2</b>							<b>1 200 000 000 000.00</b>	<b>12,000,000</b>	<b>3,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32\ On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG32YU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG42A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG42A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG42A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total BG42A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42E On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG42B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG42C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42E On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG42DU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG42\ On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG42YU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	3,500,000
<b>Total BID01 SPOT</b>							<b>2 300 000 000.00</b>	<b>23,000</b>	<b>3,500,000</b>
<b>Total For BID01</b>							<b>2 300 000 000.00</b>	<b>23,000</b>	<b>3,500,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BID02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BID03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 26/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 24/04/2012 Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000
<b>Total BIDC18 SPOT</b>						<b>400 000 000 000.00</b>		<b>4,000,000</b>	<b>2,000,000</b>
<b>Total For BIDC18</b>						<b>400 000 000 000.00</b>		<b>4,000,000</b>	<b>2,000,000</b>
BIDC1 On 04/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC2 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
BLG1D On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMWFO2 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMWFO2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMWFO2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMWFO3 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMWFO3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMWFO3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BSR04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BSR05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BSR07 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BSR07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BUS01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL04 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			700,000,000.00	7,000	4,000,000
<b>Total CBL06 SPOT</b>							<b>700 000 000.00</b>	<b>7,000</b>	<b>4,000,000</b>
<b>Total For CBL06</b>							<b>700 000 000.00</b>	<b>7,000</b>	<b>4,000,000</b>
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			800,000,000.00	8,000	3,008,000
<b>Total CBL08 SPOT</b>							<b>800 000 000.00</b>	<b>8,000</b>	<b>3,008,000</b>
<b>Total For CBL08</b>							<b>800 000 000.00</b>	<b>8,000</b>	<b>3,008,000</b>
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL10 On 06/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11 On 06/05/2016 Spot Bond			100.00000	100.00000			41,800,000,000.00	418,000	12,200,000
<b>Total CBL11 SPOT</b>							<b>41 800 000 000.00</b>	<b>418,000</b>	<b>12,200,000</b>
<b>Total For CBL11</b>							<b>41 800 000 000.00</b>	<b>418,000</b>	<b>12,200,000</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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13 On 01/02/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total CBL14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CCT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
<b>Total CCT02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For CCT02</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	30,000,000
<b>Total CCT03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For CCT03</b>							<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
CGR10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CGR11 On 28/03/2016 Spot Bond			12.05000	12.05000			0.00	0	0
<b>Total CGR11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR9 On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN103 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN103</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN104 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN104</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN108 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN108</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN111 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN111</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN114</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN117 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN117</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN118 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN118</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN119 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN119</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN120 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN120</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN121 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN121</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN123</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN124 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN124</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN129</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0
<b>Total CLN147 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN147</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN149 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN149</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN152 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN152</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN153 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN153</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN154 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN154</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN15 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN158 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN158</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN159 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN159</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN164 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN164</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN165 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN165</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN166 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN166</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN167 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN167</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN168 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN168</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN169 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN169</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN17 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN173 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN173</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN174 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN174</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN175 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN175</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN176 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN176</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN177 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN177</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN178 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN178</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN179 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN180 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN180</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN183 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN183</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN184 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN185 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN185</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN186 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN187 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN187</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN188 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN188</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN189 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN189</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN190 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN190</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19 On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0
<b>Total CLN193 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0
<b>Total CLN194 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN195 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN195</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN196 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN196</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN197 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN197</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN198 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0
<b>Total CLN199 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN200 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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 30/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN20 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN210 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 12/10/2014 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000
<b>Total CLN214 SPOT</b>							<b>200 000 000 000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
<b>Total For CLN214</b>							<b>200 000 000 000.00</b>	<b>2,000,000</b>	<b>1,000,000</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>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<b>Total For CLN227</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN228 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN228</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN229 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN229</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN230 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN231 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN232 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN232</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN233 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN233</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN234 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN234</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN235 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN235</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN236 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN236</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN237 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN238 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN238</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN239 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN240 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN240</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN241 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0
<b>Total CLN242 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0
<b>Total CLN243 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN244 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN244</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN245 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN245</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN246 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN246</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN247 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 14/03/2015 Spot Bond			100.00000	100.00000			200,000,000.00	2,000,000	1,000,000
<b>Total CLN248 SPOT</b>							<b>200 000 000 000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
<b>Total For CLN248</b>							<b>200 000 000 000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN24 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN249 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN249</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	100,000,000
<b>Total CLN250 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CLN250</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	100,000,000
<b>Total CLN251 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CLN251</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	100,000,000
<b>Total CLN252 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CLN252</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	100,000,000
<b>Total CLN253 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CLN253</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	100,000,000
<b>Total CLN254 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CLN254</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CLN25 On 26/03/2015 Spot Bond			100.00000	100.00000		10,000,000,000,000.00	0.00	100,000,000	100,000,000
<b>Total CLN255 SPOT</b>						<b>10 000 000 000 000.00</b>	<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For CLN255</b>						<b>10 000 000 000 000.00</b>	<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	200,000,000
<b>Total CLN256 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CLN256</b>							<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	200,000,000
<b>Total CLN257 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CLN257</b>							<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	200,000,000
<b>Total CLN258 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CLN258</b>							<b>0.00</b>	<b>0</b>	<b>200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN25 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	200,000,000
<b>Total CLN259 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CLN259</b>							<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CLN26 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	200,000,000
<b>Total CLN260 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CLN260</b>							<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CLN26 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	100,000,000
<b>Total CLN261 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CLN261</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CLN26 On 26/03/2019 Spot Bond			9.65000	9.65000			0.00	0	500,000,000
<b>Total CLN262 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For CLN262</b>							<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN54 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN54</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	29,449,999
<b>Total CLN78 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>29,449,999</b>
<b>Total For CLN78</b>							<b>0.00</b>	<b>0</b>	<b>29,449,999</b>
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN81 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN88 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN89 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN90 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN90 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN90</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN91 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN91 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN91</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN92 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN92 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN92</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN93 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN93 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN93</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
<b>Total For CLNFC05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNFC On 20/12/2016 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			250,000,000,000.00	2,500,000	2,500,000
<b>Total COJ02 SPOT</b>							<b>250 000 000 000.00</b>	<b>2,500,000</b>	<b>2,500,000</b>
<b>Total For COJ02</b>							<b>250 000 000 000.00</b>	<b>2,500,000</b>	<b>2,500,000</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			1,200,000,000.00	12,000	2,510,000
<b>Total COJ04 SPOT</b>							<b>1 200 000 000.00</b>	<b>12,000</b>	<b>2,510,000</b>
<b>Total For COJ04</b>							<b>1 200 000 000.00</b>	<b>12,000</b>	<b>2,510,000</b>
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	100,000,000
<b>Total COJ05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COJ05</b>							<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	100,000
<b>Total COJ06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For COJ06</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
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 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL00 On 28/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CPL003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CPL00 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CPL004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CPL00 On 01/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CPL005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG25</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 28/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG26 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG27 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG27</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 02/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			340,000,000,000.00	3,400,000	20,700,000
<b>Total DV21 SPOT</b>							<b>340 000 000 000.00</b>	<b>3,400,000</b>	<b>20,700,000</b>
<b>Total For DV21</b>							<b>340 000 000 000.00</b>	<b>3,400,000</b>	<b>20,700,000</b>
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			647,400,000,000.00	6,474,000	84,700,000
<b>Total DV22 SPOT</b>							<b>647 400 000 000.00</b>	<b>6,474,000</b>	<b>84,700,000</b>
<b>Total For DV22</b>							<b>647 400 000 000.00</b>	<b>6,474,000</b>	<b>84,700,000</b>
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			3,900,000,000.00	39,000	131,000,000
<b>Total DV23 SPOT</b>							<b>3 900 000 000.00</b>	<b>39,000</b>	<b>131,000,000</b>
<b>Total For DV23</b>							<b>3 900 000 000.00</b>	<b>39,000</b>	<b>131,000,000</b>
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DVF12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			1,222,374,800,000.00	12,223,748	20,111,874
<b>Total E170 SPOT</b>							<b>1 222 374 800 000.00</b>	<b>12,223,748</b>	<b>20,111,874</b>
<b>Total For E170</b>							<b>1 222 374 800 000.00</b>	<b>12,223,748</b>	<b>20,111,874</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	30,000,000
<b>Total EL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For EL15</b>							<b>0.00</b>	<b>0</b>	<b>30,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
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>
EQ167 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ167U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ167U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ168 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ168U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ168U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ170 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ170U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ170U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ171 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ171U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ171U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ172 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ172U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ172U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ173 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ173U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ173U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ174 On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ174U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ174U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
ERS37 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>
ERS38 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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			101,900,000,000.00	1,019,000	47,719,000
<b>Total ES15 SPOT</b>							<b>101 900 000 000.00</b>	<b>1,019,000</b>	<b>47,719,000</b>
<b>Total For ES15</b>							<b>101 900 000 000.00</b>	<b>1,019,000</b>	<b>47,719,000</b>
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			386,844,250,000.00	41,821,000	566,621,000
<b>Total ES18 SPOT</b>							<b>386 844 250 000.00</b>	<b>41,821,000</b>	<b>566,621,000</b>
<b>Total For ES18</b>							<b>386 844 250 000.00</b>	<b>41,821,000</b>	<b>566,621,000</b>
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			190,930,000,000.00	19,093,000	228,093,000
<b>Total ES23 SPOT</b>							<b>190 930 000 000.00</b>	<b>19,093,000</b>	<b>228,093,000</b>
<b>Total For ES23</b>							<b>190 930 000 000.00</b>	<b>19,093,000</b>	<b>228,093,000</b>
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			68,436,300,000.00	8,718,000	34,718,000
<b>Total ES26 SPOT</b>							<b>68 436 300 000.00</b>	<b>8,718,000</b>	<b>34,718,000</b>
<b>Total For ES26</b>							<b>68 436 300 000.00</b>	<b>8,718,000</b>	<b>34,718,000</b>
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			675,000,000.00	90,000	249,330,000
<b>Total ES33 SPOT</b>							<b>675 000 000.00</b>	<b>90,000</b>	<b>249,330,000</b>
<b>Total For ES33</b>							<b>675 000 000.00</b>	<b>90,000</b>	<b>249,330,000</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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR003U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR2A3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2B3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR2B3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2B3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2C3 On 15/08/2013 Spot Bond			8.37500	8.37500			0.00	0	0
<b>Total FR2C3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2C3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<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	11,100,000
<b>Total FRB03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>11,100,000</b>
<b>Total For FRB03</b>							<b>0.00</b>	<b>0</b>	<b>11,100,000</b>
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	20,000
<b>Total FRBC21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total For FRBC21</b>							<b>0.00</b>	<b>0</b>	<b>20,000</b>
FRBC22 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBC22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI01 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	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>
FRBI23 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	5,600,000
<b>Total FRBI23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,600,000</b>
<b>Total For FRBI23</b>							<b>0.00</b>	<b>0</b>	<b>5,600,000</b>
FRBI28 On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	1,000,000
<b>Total FRBI28 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For FRBI28</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
FRBI33 On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	500,000
<b>Total FRBI33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>
<b>Total For FRBI33</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
FRBN On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ 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>
FRBZ 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>
FRC0 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC0 On 29/04/2013 Spot Bond			100.00000	100.00000			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>
FRC1 On 13/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC1 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC1C On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC102 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC102</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC1C On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC103 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC103</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC1C On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC104 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC104</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC105 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC105</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC1C On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC106 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC106</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
FRC46 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC55 On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC57 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC57</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC59 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			5.87500	5.87500			0.00	0	0
<b>Total FRC66 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC67 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC67 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC7ε 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>
FRC7ϵ 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>
FRC8ϰ On 15/06/2016 Spot Bond			4.73000	4.73000			0.00	0	0
<b>Total FRC80 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC80</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC81 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC81 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC81</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC82 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC82</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC84 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC8ε 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>
FRC8ϰ On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC86 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC87 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC8€ On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC88 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC88</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC8€ On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC89 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC89</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC9€ On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC90 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC90</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC91 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC91 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC91</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC92 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC92 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC92</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC93 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC93 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC93</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC94 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC9€ On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC95 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC95</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC9€ On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC96 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC97 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC97 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC97</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC9€ On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC98 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC98</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC9€ On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC99 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC99</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	2,010,000
<b>Total FRE2A2 SPOT</b>							<b>200 000 000 000.00</b>	<b>2,000,000</b>	<b>2,010,000</b>
<b>Total For FRE2A2</b>							<b>200 000 000 000.00</b>	<b>2,000,000</b>	<b>2,010,000</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2G SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2G</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			120,000,000,000.00	1,200,000	400,000
<b>Total FRJ13 SPOT</b>							<b>120 000 000 000.00</b>	<b>1,200,000</b>	<b>400,000</b>
<b>Total For FRJ13</b>							<b>120 000 000 000.00</b>	<b>1,200,000</b>	<b>400,000</b>
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS53 On 27/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS53 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS53</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS54 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS54</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS60 On 24/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS60 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS60</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS61 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS62 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS63 On 22/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS63 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS63</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.00000	2.00000			0.00	0	0
<b>Total FRS64 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			400,000,000.00	4,000	1,500,000
<b>Total FRX14 SPOT</b>							<b>400 000 000.00</b>	<b>4,000</b>	<b>1,500,000</b>
<b>Total For FRX14</b>							<b>400 000 000.00</b>	<b>4,000</b>	<b>1,500,000</b>
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	2,015,000
<b>Total FRX15 SPOT</b>							<b>1 500 000 000.00</b>	<b>15,000</b>	<b>2,015,000</b>
<b>Total For FRX15</b>							<b>1 500 000 000.00</b>	<b>15,000</b>	<b>2,015,000</b>
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	62,000,000
<b>Total FTG1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>62,000,000</b>
<b>Total For FTG1</b>							<b>0.00</b>	<b>0</b>	<b>62,000,000</b>
GFC2 On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GFC2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	24
<b>Total GOVEX1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>24</b>
<b>Total For GOVEX1</b>							<b>0.00</b>	<b>0</b>	<b>24</b>
GPT11 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT12 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT13 On 01/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT14 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	13,000,000
<b>Total GPT14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>13,000,000</b>
<b>Total For GPT14</b>							<b>0.00</b>	<b>0</b>	<b>13,000,000</b>
GPT15 On 28/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT15</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA294 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA294 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA294</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA295 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA295 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA295</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRB86 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRB86 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB86</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD167 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD167 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD167</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD168 On 18/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD168 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD168</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD169 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD169 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD169</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD170 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD170 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD170</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRDB1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRDC1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRN1A1 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRN1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRN1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100,000
<b>Total GRT02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For GRT02</b>							<b>0.00</b>	<b>0</b>	<b>100,000</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>
GRT05 On 25/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ1 On 23/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GSIZ16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1I 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total 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			400,000,000,000.00	4,000,000	1,000,000
<b>Total HMS1B5 SPOT</b>							<b>400 000 000 000.00</b>	<b>4,000,000</b>	<b>1,000,000</b>
<b>Total For HMS1B5</b>							<b>400 000 000 000.00</b>	<b>4,000,000</b>	<b>1,000,000</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1E2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1E3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1E4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1F2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1G2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			12,600,000,000.00	126,000	27,126,000
<b>Total HWAY20 SPOT</b>							<b>12 600 000 000.00</b>	<b>126,000</b>	<b>27,126,000</b>
<b>Total For HWAY20</b>							<b>12 600 000 000.00</b>	<b>126,000</b>	<b>27,126,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			700,000,000.00	7,000	20,907,000
<b>Total HWAY34 SPOT</b>							<b>700 000 000.00</b>	<b>7,000</b>	<b>20,907,000</b>
<b>Total For HWAY34</b>							<b>700 000 000.00</b>	<b>7,000</b>	<b>20,907,000</b>
HWAY: On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HWAY35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBC01 On 16/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	11,796,000
<b>Total IBL11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>11,796,000</b>
<b>Total For IBL11</b>							<b>0.00</b>	<b>0</b>	<b>11,796,000</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	5,000,000
<b>Total IBL13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For IBL13</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	2,100,000
<b>Total IBL14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,100,000</b>
<b>Total For IBL14</b>							<b>0.00</b>	<b>0</b>	<b>2,100,000</b>
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL18 On 10/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL19 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL20 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL21 On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL24 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL25 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL25</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL26 On 18/08/2014 Spot Bond			1.75000	1.75000			0.00	0	0
<b>Total IBL26 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL28 On 18/08/2016 Spot Bond			8.27000	8.27000			0.00	0	0
<b>Total IBL28 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL28</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL32 On 03/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL33 On 03/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	3,000,000
<b>Total IC02 SPOT</b>							<b>1 000 000 000.00</b>	<b>10,000</b>	<b>3,000,000</b>
<b>Total For IC02</b>							<b>1 000 000 000.00</b>	<b>10,000</b>	<b>3,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IDCP01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IDCP02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP0 On 31/01/2017 Spot Bond			5.00000	5.00000			0.00	0	0
<b>Total IDCP03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IFM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IHL01 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IHL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IHL02 On 29/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IHL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND13: On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20: On 31/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20: On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 27/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND214 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 10/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND215 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND215</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: 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>
IND21: On 24/04/2012 Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000	3,000,000	
<b>Total IND217 SPOT</b>						<b>600 000 000 000.00</b>	<b>6,000,000</b>	<b>3,000,000</b>	
<b>Total For IND217</b>						<b>600 000 000 000.00</b>	<b>6,000,000</b>	<b>3,000,000</b>	
IND21: 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>
IND21: On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND221 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>
IND22 On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND221 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND221</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22 On 29/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND222 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND222</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22 On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND223 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND223</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22 On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND224 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND224</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22 On 19/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND225 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND225</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22 On 26/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND226 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND226</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22 On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND227 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND227</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22 On 10/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND228 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND228</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22 On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND229 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND229</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND231 On 24/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND230 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND230</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND231 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND231</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 07/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND232 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND232</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND233 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND233</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND234 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND234</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND235 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND235</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 04/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND236 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND236</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND237 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND237</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 18/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND238 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND238</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND23 On 25/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND239 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND239</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND241 On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND240 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND240</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND241 On 09/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND241 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND241</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND242 On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND242 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND242</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND243 On 23/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND243 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND243</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND244 On 30/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND244 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND244</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND245 On 06/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND245 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND245</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND246 On 13/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND246 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND246</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND247 On 20/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND247 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND247</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND248 On 27/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND248 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND248</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND249 On 04/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND249 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND249</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND25 On 11/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND250 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND250</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING10 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING10 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING115 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING115</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 07/12/2012 Spot Bond			100.00000	100.00000		163,500,000,000.00	0.00	1,635,000	817,500
<b>Total ING127 SPOT</b>						<b>163 500 000 000.00</b>	<b>0.00</b>	<b>1,635,000</b>	<b>817,500</b>
<b>Total For ING127</b>						<b>163 500 000 000.00</b>	<b>0.00</b>	<b>1,635,000</b>	<b>817,500</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 22/12/2018 Spot Bond			100.00000	100.00000			0.00	0	150,000,000
<b>Total ING132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For ING132</b>							<b>0.00</b>	<b>0</b>	<b>150,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING13 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 10/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 22/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING13 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING14 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING14 On 07/09/2012 Spot Bond			100.00000	100.00000		436,500,000,000.00		4,365,000	2,182,500
<b>Total ING141 SPOT</b>						<b>436 500 000 000.00</b>		<b>4,365,000</b>	<b>2,182,500</b>
<b>Total For ING141</b>						<b>436 500 000 000.00</b>		<b>4,365,000</b>	<b>2,182,500</b>
ING14 On 12/06/2012 Spot Bond			100.00000	100.00000		6,700,000,000,000.00		67,000,000	67,000,000
<b>Total ING142 SPOT</b>						<b>6 700 000 000 000.00</b>		<b>67,000,000</b>	<b>67,000,000</b>
<b>Total For ING142</b>						<b>6 700 000 000 000.00</b>		<b>67,000,000</b>	<b>67,000,000</b>
ING14 On 11/09/2012 Spot Bond			100.00000	100.00000		13,300,000,000,000.00		133,000,000	133,000,000
<b>Total ING143 SPOT</b>						<b>13 300 000 000 000.00</b>		<b>133,000,000</b>	<b>133,000,000</b>
<b>Total For ING143</b>						<b>13 300 000 000 000.00</b>		<b>133,000,000</b>	<b>133,000,000</b>
ING14 On 13/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING144 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING144</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING14 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING14 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING146 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING146</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING60U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING60U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING82</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total INJ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INJ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IP256L On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IP256U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP256U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPB3 On 04/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPB3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPB3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPL4 On 29/03/2014 Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	18,000
<b>Total IPL4 SPOT</b>							<b>1 800 000 000.00</b>	<b>18,000</b>	<b>18,000</b>
<b>Total For IPL4</b>							<b>1 800 000 000.00</b>	<b>18,000</b>	<b>18,000</b>
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPL5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			800,000,000.00	8,000	1,500,000
<b>Total IPL6 SPOT</b>							<b>800 000 000.00</b>	<b>8,000</b>	<b>1,500,000</b>
<b>Total For IPL6</b>							<b>800 000 000.00</b>	<b>8,000</b>	<b>1,500,000</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	0
<b>Total IV014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,100,000
<b>Total IV03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,100,000</b>
<b>Total For IV03</b>							<b>0.00</b>	<b>0</b>	<b>1,100,000</b>
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000		4,000,000,000,000.00	40,000,000	40,000,000	10,000,000
<b>Total IV07 SPOT</b>						<b>4 000 000 000 000.00</b>	<b>40,000,000</b>	<b>40,000,000</b>	<b>10,000,000</b>
<b>Total For IV07</b>						<b>4 000 000 000 000.00</b>	<b>40,000,000</b>	<b>40,000,000</b>	<b>10,000,000</b>
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA134 On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA21 <sup>d</sup> On 05/04/2012 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000
<b>Total IVA214 SPOT</b>							<b>200 000 000 000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
<b>Total For IVA214</b>							<b>200 000 000 000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
IVA21 <sup>e</sup> 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>
IVA21 <sup>f</sup> On 19/04/2012 Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000
<b>Total IVA216 SPOT</b>							<b>400 000 000 000.00</b>	<b>4,000,000</b>	<b>2,000,000</b>
<b>Total For IVA216</b>							<b>400 000 000 000.00</b>	<b>4,000,000</b>	<b>2,000,000</b>
IVA21 <sup>g</sup> On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA217 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA217</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA21 <sup>h</sup> 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>
IVA21 <sup>i</sup> 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>
IVA22 <sup>0</sup> 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>
IVA22 <sup>1</sup> 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>
IVA22 <sup>2</sup> 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>
IVA22 <sup>3</sup> 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA22 <sup>d</sup> On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA224 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA224</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA22 <sup>e</sup> On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA225 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA225</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA22 <sup>f</sup> On 28/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA226 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA226</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA22 <sup>g</sup> On 05/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA227 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA227</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA22 <sup>h</sup> On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA228 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA228</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA22 <sup>i</sup> On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA229 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA229</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA23 <sup>c</sup> On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA230 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA230</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA23 <sup>1</sup> On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA231 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA231</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA23 <sup>2</sup> On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA232 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA232</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA23 <sup>3</sup> On 16/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA233 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA233</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA23 <sup>d</sup> On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA234 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA234</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA23 <sup>e</sup> On 30/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA235 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA235</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA23 <sup>f</sup> On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA236 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA236</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA23 <sup>g</sup> On 13/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA237 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA237</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA23 <sup>h</sup> On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA238 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA238</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA23 <sup>i</sup> On 27/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA239 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA239</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA24 <sup>c</sup> On 04/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA240 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA240</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA24 <sup>1</sup> On 11/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA241 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA241</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA24 <sup>2</sup> On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA242 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA242</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA24 <sup>3</sup> On 25/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA243 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA243</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA24 <sup>d</sup> On 01/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA244 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA244</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA24 <sup>e</sup> On 08/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA245 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA245</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA24 <sup>f</sup> On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA246 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA246</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA24 <sup>g</sup> On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA247 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA247</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA24 <sup>h</sup> On 29/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA248 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA248</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA24 <sup>i</sup> On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA249 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA249</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA25 <sup>j</sup> On 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA250 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA250</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVC00 <sup>k</sup> 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>
IVC00 <sup>l</sup> 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>
IVC00 <sup>m</sup> On 29/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVC004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KCF01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KCF02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF02U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSP003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSP004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSP005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KW01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LBK01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LBK02 On 26/03/2015 Spot Bond			100.00000	100.00000			3,200,000,000,000.00	32,000,000	1,000,000,000
<b>Total LBK02 SPOT</b>							<b>3 200 000 000 000.00</b>	<b>32,000,000</b>	<b>1,000,000,000</b>
<b>Total For LBK02</b>							<b>3 200 000 000 000.00</b>	<b>32,000,000</b>	<b>1,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LEO01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LEO01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	5,700,000
<b>Total LGL1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,700,000</b>
<b>Total For LGL1</b>							<b>0.00</b>	<b>0</b>	<b>5,700,000</b>
MAQ01 On 27/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ007 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ007</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ009 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ009</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ010 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ010</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ011 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ011</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 05/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF026 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF026</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF027 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF027</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP01 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP011 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP011</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP01 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP012 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP012</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP01 On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP16 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP16U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP16U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP17 On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP17U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP17U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20 On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP20U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP20U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP21 On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP21U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP21U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP22 On 09/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP22U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP22U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP23 On 13/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP23U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP23U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP24 On 22/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP24U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP24U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP25 On 22/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP25U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP25U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MCB2M On 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MCB2M SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB2M</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MCB3M On 13/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MCB3M SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB3M</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA1 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>
MEFSA2 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
MEFSI On 05/10/2016 Spot Bond			8.59000	8.59000			0.00	0	0
<b>Total MEFSB3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSI On 05/01/2019 Spot Bond			9.34000	9.34000			0.00	0	0
<b>Total MEFSB4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSI On 05/01/2022 Spot Bond			10.01000	10.01000			0.00	0	0
<b>Total MEFSB5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	82,200,000
<b>Total MET01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>82,200,000</b>
<b>Total For MET01</b>							<b>0.00</b>	<b>0</b>	<b>82,200,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL0 On 15/09/2015 Spot Bond			100.00000	100.00000			800,000,000.00	8,000	16,000,000
<b>Total MGL01 SPOT</b>							<b>800 000 000.00</b>	<b>8,000</b>	<b>16,000,000</b>
<b>Total For MGL01</b>							<b>800 000 000.00</b>	<b>8,000</b>	<b>16,000,000</b>
MTN0 On 13/07/2014 Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	2,500,000
<b>Total MTN02 SPOT</b>							<b>1 000 000 000.00</b>	<b>10,000</b>	<b>2,500,000</b>
<b>Total For MTN02</b>							<b>1 000 000 000.00</b>	<b>10,000</b>	<b>2,500,000</b>
MTN0 On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	16,963,000
<b>Total MTN03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>16,963,000</b>
<b>Total For MTN03</b>							<b>0.00</b>	<b>0</b>	<b>16,963,000</b>
MTN0 On 13/07/2017 Spot Bond			100.00000	100.00000			800,000,000.00	8,000	4,000,000
<b>Total MTN04 SPOT</b>							<b>800 000 000.00</b>	<b>8,000</b>	<b>4,000,000</b>
<b>Total For MTN04</b>							<b>800 000 000.00</b>	<b>8,000</b>	<b>4,000,000</b>
MTN0 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	10,537,818
<b>Total MTN05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,537,818</b>
<b>Total For MTN05</b>							<b>0.00</b>	<b>0</b>	<b>10,537,818</b>
MTNC On 04/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTNC06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTNC07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A11 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A111 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A111</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A21 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A302 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A305 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A308 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A31 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A402 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A402</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4A405 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4B50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4B508 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4B508</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4C50 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4C508 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4C508</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4D68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4D68U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4D68U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
N4E68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total N4E68U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4E68U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK10B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 27/10/2014 Spot Bond			100.00000	100.00000		900,000,000,000.00	9,000,000	9,000,000	3,050,000
<b>Total NBK11B SPOT</b>						<b>900 000 000 000.00</b>	<b>9,000,000</b>	<b>9,000,000</b>	<b>3,050,000</b>
<b>Total For NBK11B</b>						<b>900 000 000 000.00</b>	<b>9,000,000</b>	<b>9,000,000</b>	<b>3,050,000</b>
NBK12 On 20/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK12B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13 On 21/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK13B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK2A On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	10,355,000
<b>Total NBK2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,355,000</b>
<b>Total For NBK2A</b>							<b>0.00</b>	<b>0</b>	<b>10,355,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3/ On 09/09/2019 Spot Bond			100.00000	100.00000			700,000,000.00	7,000	6,000,000
<b>Total NBK3A SPOT</b>							<b>700 000 000.00</b>	<b>7,000</b>	<b>6,000,000</b>
<b>Total For NBK3A</b>							<b>700 000 000.00</b>	<b>7,000</b>	<b>6,000,000</b>
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK5B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK5B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK6/ On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	9,500,000
<b>Total NBK6A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>9,500,000</b>
<b>Total For NBK6A</b>							<b>0.00</b>	<b>0</b>	<b>9,500,000</b>
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK6B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK6B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK7B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK8/ On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK8A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK8A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK8B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK8B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9/ On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	9,900,000
<b>Total NBK9A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>9,900,000</b>
<b>Total For NBK9A</b>							<b>0.00</b>	<b>0</b>	<b>9,900,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9E On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK9B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000			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
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN: On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN53 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN53</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN54 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN54</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN56 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN56</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN€ On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN62 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN62</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN€ On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN63 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN€ On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN64 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN64</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN€ On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN65 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN65</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN€ On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN66 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN€ On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN67 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN67</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN€ On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN68 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN68</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN€ 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>
NCLN€ 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>
NCLN€ On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN72 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN72</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED12A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED12B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	4,800,000
<b>Total NED8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,800,000</b>
<b>Total For NED8</b>							<b>0.00</b>	<b>0</b>	<b>4,800,000</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>
NEDH1 On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NEDH1A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NEDH1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NET42 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NET43 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20N On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NMP20N SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A10 On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1A10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A11 On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0
<b>Total NQ1A11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A12 On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0
<b>Total NQ1A12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A13 On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0
<b>Total NQ1A13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A14 On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1A14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1B10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0
<b>Total NQ1B11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0
<b>Total NQ1B12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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	5,000,000
<b>Total NQ1C10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For NQ1C10</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</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
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1B9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1C9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1C9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1D5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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	122,000,000
<b>Total NRA014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>122,000,000</b>
<b>Total For NRA014</b>							<b>0.00</b>	<b>0</b>	<b>122,000,000</b>
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	6,900,000
<b>Total NRA018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,900,000</b>
<b>Total For NRA018</b>							<b>0.00</b>	<b>0</b>	<b>6,900,000</b>
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NRA01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			0.00	0	10,000
<b>Total NRA022 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total For NRA022</b>							<b>0.00</b>	<b>0</b>	<b>10,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	4,400,000
<b>Total NRA028 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,400,000</b>
<b>Total For NRA028</b>							<b>0.00</b>	<b>0</b>	<b>4,400,000</b>
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC12 On 25/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC13 On 31/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1A1 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>
OCT1A4 On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1C On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1D On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1E1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1E1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OML0 On 27/10/2015 Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	96,000,000
<b>Total OML01 SPOT</b>							<b>1 500 000 000.00</b>	<b>15,000</b>	<b>96,000,000</b>
<b>Total For OML01</b>							<b>1 500 000 000.00</b>	<b>15,000</b>	<b>96,000,000</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
<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			20,000,000,000.00	200,000	200,000
<b>Total OTCA07 SPOT</b>							<b>20 000 000 000.00</b>	<b>200,000</b>	<b>200,000</b>
<b>Total For OTCA07</b>							<b>20 000 000 000.00</b>	<b>200,000</b>	<b>200,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
PBET On 13/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PBET01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBET01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PCF02 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PCF02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PCF02U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PCF03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PCF03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PMM0 On 28/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PMM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A2 On 15/12/2012 Spot Bond			100.00000	100.00000		1,336,000,000,000.00	0.00	13,360,000	3,340,000
<b>Total PR2A2B SPOT</b>						<b>1 336 000 000 000.00</b>		<b>13,360,000</b>	<b>3,340,000</b>
<b>Total For PR2A2B</b>						<b>1 336 000 000 000.00</b>		<b>13,360,000</b>	<b>3,340,000</b>
PR2A3 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A3B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A3B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A9 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>
PR2A9E On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A9E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A9E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2B1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1F 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		296,000,000,000.00	2,960,000	740,000	
<b>Total PR2B2B SPOT</b>						<b>296 000 000 000.00</b>	<b>2,960,000</b>	<b>740,000</b>	
<b>Total For PR2B2B</b>						<b>296 000 000 000.00</b>	<b>2,960,000</b>	<b>740,000</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>
PR2B5E 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>
PR2C1F 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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2C4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2D1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2D1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2D4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRM1 On 15/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRM1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRM1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1A On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1B On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP2A On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R009P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R009P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R010P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			6.74000	6.82000		238,993,908,315,080.00		35,459,036,842	22,711,654,621
<b>Total R157 SPOT</b>						<b>238 993 908 315 080.00</b>		<b>35,459,036,842</b>	<b>22,711,654,621</b>
<b>Total For R157</b>						<b>238 993 908 315 080.00</b>		<b>35,459,036,842</b>	<b>22,711,654,621</b>
R158P On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R158P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R158P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R159P On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R159P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R159P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R179 On 01/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R179 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R179</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.36000	8.44500		73,070,011,946,360.00		8,740,432,051	9,477,586,308
<b>Total R186 SPOT</b>						<b>73 070 011 946 360.00</b>		<b>8,740,432,051</b>	<b>9,477,586,308</b>
<b>Total For R186</b>						<b>73 070 011 946 360.00</b>		<b>8,740,432,051</b>	<b>9,477,586,308</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			214.26186	214.46752		20,171,468,547,840.00		94,144,000	586,996,000
<b>Total R189 SPOT</b>						<b>20 171 468 547 840.00</b>		<b>94,144,000</b>	<b>586,996,000</b>
<b>Total For R189</b>						<b>20 171 468 547 840.00</b>		<b>94,144,000</b>	<b>586,996,000</b>
R197 On 07/12/2023 Spot Bond			2.04000	2.05000		157,504,320,000.00		77,208,000	352,999,000
<b>Total R197 SPOT</b>						<b>157 504 320 000.00</b>		<b>77,208,000</b>	<b>352,999,000</b>
<b>Total For R197</b>						<b>157 504 320 000.00</b>		<b>77,208,000</b>	<b>352,999,000</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 21/12/2014 Spot Bond			6.07000	6.15000		11,124,888,782,340.00	1,832,765,862	4,589,247,931	
<b>Total R201 SPOT</b>						<b>11 124 888 782 340.00</b>	<b>1,832,765,862</b>	<b>4,589,247,931</b>	
<b>Total For R201</b>						<b>11 124 888 782 340.00</b>	<b>1,832,765,862</b>	<b>4,589,247,931</b>	
R202 On 07/12/2033 Spot Bond			2.30000	2.33000		76,042,600,000.00	33,062,000	1,075,315,000	
<b>Total R202 SPOT</b>						<b>76 042 600 000.00</b>	<b>33,062,000</b>	<b>1,075,315,000</b>	
<b>Total For R202</b>						<b>76 042 600 000.00</b>	<b>33,062,000</b>	<b>1,075,315,000</b>	
R203 On 15/09/2017 Spot Bond			7.32500	7.40500		25,265,556,189,600.00	3,449,222,688	6,612,424,263	
<b>Total R203 SPOT</b>						<b>25 265 556 189 600.00</b>	<b>3,449,222,688</b>	<b>6,612,424,263</b>	
<b>Total For R203</b>						<b>25 265 556 189 600.00</b>	<b>3,449,222,688</b>	<b>6,612,424,263</b>	
R204 On 21/12/2018 Spot Bond			7.61500	7.69500		16,432,482,723,405.00	2,157,909,747	6,701,232,819	
<b>Total R204 SPOT</b>						<b>16 432 482 723 405.00</b>	<b>2,157,909,747</b>	<b>6,701,232,819</b>	
<b>Total For R204</b>						<b>16 432 482 723 405.00</b>	<b>2,157,909,747</b>	<b>6,701,232,819</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			5.85000	5.93000		10,342,557,786,600.00	1,767,958,596	4,695,588,000	
<b>Total R206 SPOT</b>						<b>10 342 557 786 600.00</b>	<b>1,767,958,596</b>	<b>4,695,588,000</b>	
<b>Total For R206</b>						<b>10 342 557 786 600.00</b>	<b>1,767,958,596</b>	<b>4,695,588,000</b>	
R207 On 15/01/2020 Spot Bond			7.82000	7.90000		11,463,865,068,000.00	1,465,967,400	7,049,252,500	
<b>Total R207 SPOT</b>						<b>11 463 865 068 000.00</b>	<b>1,465,967,400</b>	<b>7,049,252,500</b>	
<b>Total For R207</b>						<b>11 463 865 068 000.00</b>	<b>1,465,967,400</b>	<b>7,049,252,500</b>	
R208 On 31/03/2021 Spot Bond			7.88500	7.97000		30,208,904,417,060.00	3,831,186,356	8,380,785,717	
<b>Total R208 SPOT</b>						<b>30 208 904 417 060.00</b>	<b>3,831,186,356</b>	<b>8,380,785,717</b>	
<b>Total For R208</b>						<b>30 208 904 417 060.00</b>	<b>3,831,186,356</b>	<b>8,380,785,717</b>	
R209 On 31/03/2036 Spot Bond			8.80000	8.88500		14,161,158,000,000.00	1,609,222,500	10,931,410,302	
<b>Total R209 SPOT</b>						<b>14 161 158 000 000.00</b>	<b>1,609,222,500</b>	<b>10,931,410,302</b>	
<b>Total For R209</b>						<b>14 161 158 000 000.00</b>	<b>1,609,222,500</b>	<b>10,931,410,302</b>	
R210 On 31/03/2028 Spot Bond			2.31000	2.35000		42,106,680,000.00	18,228,000	900,258,000	
<b>Total R210 SPOT</b>						<b>42 106 680 000.00</b>	<b>18,228,000</b>	<b>900,258,000</b>	
<b>Total For R210</b>						<b>42 106 680 000.00</b>	<b>18,228,000</b>	<b>900,258,000</b>	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			0.79000	0.79000			5,165,020,000.00	6,538,000	2,998,159,480
<b>Total R211 SPOT</b>										<b>5 165 020 000.00</b>	<b>6,538,000</b>	<b>2,998,159,480</b>
<b>Total For R211</b>										<b>5 165 020 000.00</b>	<b>6,538,000</b>	<b>2,998,159,480</b>
R212	On	31/01/2022	Spot Bond			2.02000	2.03000			203,545,300,000.00	100,765,000	1,364,405,000
<b>Total R212 SPOT</b>										<b>203 545 300 000.00</b>	<b>100,765,000</b>	<b>1,364,405,000</b>
<b>Total For R212</b>										<b>203 545 300 000.00</b>	<b>100,765,000</b>	<b>1,364,405,000</b>
R213	On	28/02/2031	Spot Bond			8.71000	8.79500			21,128,537,816,230.00	2,425,779,313	2,985,956,180
<b>Total R213 SPOT</b>										<b>21 128 537 816 230.00</b>	<b>2,425,779,313</b>	<b>2,985,956,180</b>
<b>Total For R213</b>										<b>21 128 537 816 230.00</b>	<b>2,425,779,313</b>	<b>2,985,956,180</b>
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			9,330,457,500,000.00	1,435,455,000	3,617,043,607
<b>Total R214 SPOT</b>										<b>9 330 457 500 000.00</b>	<b>1,435,455,000</b>	<b>3,617,043,607</b>
<b>Total For R214</b>										<b>9 330 457 500 000.00</b>	<b>1,435,455,000</b>	<b>3,617,043,607</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R228C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R228C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R229C On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R229C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R229C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R230C On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R230C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R321C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R321C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R322C On 21/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R322C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R322C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R323C On 21/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R323C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R323C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R324C On 21/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R324C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R324C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C On 21/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R328C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R328C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R329C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R329C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R330C On 21/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R330C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R331C On 21/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R331C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R332C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R332C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R333C On 21/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R333C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R333C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R334C On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R334C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R334C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C On 21/12/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R338C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R338C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R339C On 21/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R339C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R339C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R340C On 21/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R340C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R340C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R341C On 21/06/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R341C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R341C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R342C On 21/12/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R342C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R342C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R343C On 21/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R343C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R343C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R344C On 21/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R344C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R344C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R348C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R349C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R350C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R351C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R351C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R352C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB1 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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	50,000,000
<b>Total RCSB03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For RCSB03</b>							<b>0.00</b>	<b>0</b>	<b>50,000,000</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
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSCl On 08/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB( On 30/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RDFB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC( On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RDFC03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES0€ On 17/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES0€ On 18/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES0€ On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RESB( On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RESB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RESB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI0 On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPG0 <sup>1</sup> On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPG01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPG0 <sup>1</sup> On 25/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPG01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPG0 <sup>2</sup> 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>
RPP0 <sup>2</sup> 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>
RPP0 <sup>3</sup> 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>
RPP0 <sup>5</sup> On 21/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP05U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP05U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	200,000
<b>Total RW02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
<b>Total For RW02</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RW21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBC2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBC2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBC3 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBC3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBC3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	26,800,000
<b>Total SBK12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>26,800,000</b>
<b>Total For SBK12</b>							<b>0.00</b>	<b>0</b>	<b>26,800,000</b>
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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	5,000,000
<b>Total SBK14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For SBK14</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
SBK15 On 23/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	7,000,000
<b>Total SBK16 SPOT</b>							<b>100 000 000 000.00</b>	<b>1,000,000</b>	<b>7,000,000</b>
<b>Total For SBK16</b>							<b>100 000 000 000.00</b>	<b>1,000,000</b>	<b>7,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	17,500,000
<b>Total SBK7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>17,500,000</b>
<b>Total For SBK7</b>							<b>0.00</b>	<b>0</b>	<b>17,500,000</b>
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	38,000,000
<b>Total SBK8 SPOT</b>							<b>1 100 000 000.00</b>	<b>11,000</b>	<b>38,000,000</b>
<b>Total For SBK8</b>							<b>1 100 000 000.00</b>	<b>11,000</b>	<b>38,000,000</b>
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			0.00	0	7,000,000
<b>Total SBK9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>7,000,000</b>
<b>Total For SBK9</b>							<b>0.00</b>	<b>0</b>	<b>7,000,000</b>
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			0.00	0	100,000
<b>Total SBK11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For SBK11</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN27 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN27</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN29 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN36 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN49 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN50 On 23/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN52 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR0C On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBR003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBR003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS14 On 07/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS15 On 26/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			0.00	0	12,000
<b>Total SBS4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>12,000</b>
<b>Total For SBS4</b>							<b>0.00</b>	<b>0</b>	<b>12,000</b>
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	5,200,000
<b>Total SBS7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,200,000</b>
<b>Total For SBS7</b>							<b>0.00</b>	<b>0</b>	<b>5,200,000</b>
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			800,000,000.00	8,000	3,000,000
<b>Total SBS9 SPOT</b>							<b>800 000 000.00</b>	<b>8,000</b>	<b>3,000,000</b>
<b>Total For SBS9</b>							<b>800 000 000.00</b>	<b>8,000</b>	<b>3,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	200,000
<b>Total SBSI10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
<b>Total For SBSI10</b>							<b>0.00</b>	<b>0</b>	<b>200,000</b>
SBSI11 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	100,000
<b>Total SBSI11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For SBSI11</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
SBSI12 On 31/01/2017 Spot Bond			100.00000	100.00000			940,000,000,000.00	9,400,000	4,800,000
<b>Total SBSI12 SPOT</b>							<b>940 000 000 000.00</b>	<b>9,400,000</b>	<b>4,800,000</b>
<b>Total For SBSI12</b>							<b>940 000 000 000.00</b>	<b>9,400,000</b>	<b>4,800,000</b>
SCM107 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM107 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM107</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM220 On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM220 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM220</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM223 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM223 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM223</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM224 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM224 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM224</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM225 On 19/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM225 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM225</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SHF01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SHF01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SHI02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01 On 15/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SHS01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SLI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			0.00	0	8,600,000
<b>Total SLI2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>8,600,000</b>
<b>Total For SLI2</b>							<b>0.00</b>	<b>0</b>	<b>8,600,000</b>
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			1,001,100,000,000.00	10,011,000	2,511,000
<b>Total SMF1 SPOT</b>							<b>1 001 100 000 000.00</b>	<b>10,011,000</b>	<b>2,511,000</b>
<b>Total For SMF1</b>							<b>1 001 100 000 000.00</b>	<b>10,011,000</b>	<b>2,511,000</b>
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SMF3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SMF3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total SNT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SNT01</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
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>
SPDA3 On 21/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SPDA3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA4 On 21/08/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SPDA4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01 On 28/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SSA01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SSA02 On 17/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SSA02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 01/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SSN001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	8,000,000
<b>Total SSN002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
<b>Total For SSN002</b>							<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
SYN83 On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN833 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN833</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN86 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN860 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN860</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN88 On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN882 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN882</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN88 On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN886 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN886</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN88 On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN888 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN888</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN88 On 19/04/2012 Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000
<b>Total SYN889 SPOT</b>							<b>100 000 000 000.00</b>	<b>1,000,000</b>	<b>1,000,000</b>
<b>Total For SYN889</b>							<b>100 000 000 000.00</b>	<b>1,000,000</b>	<b>1,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN8€ On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN890 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN890</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN891 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN891</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 11/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN893 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN893</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN894 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN894</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN895 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN895</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN896 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN896</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN898 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN898</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN8€ On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN899 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN899</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN9€ On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN900 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN900</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN9€ On 23/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN901 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN901</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN9C On 25/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN902 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN902</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN9C On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN903 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN903</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN9C On 04/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN904 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN904</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN9C On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN905 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN905</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN9C On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN906 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN906</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN9C On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN907 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN907</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SZ18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SZ25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total T018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS68 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS68U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS68U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0
<b>Total TFS73 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS73</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS77 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS77</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS78 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS78</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS83 On 28/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS83</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS84 On 28/07/2016 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total TFS84 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS90 On 05/03/2013 Spot Bond			6.27000	6.27000			0.00	0	0
<b>Total TFS90 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS90</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS92 On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS92 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS92</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS93 On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS93 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS93</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS94 On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS94 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS94</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TH7A2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH7A2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1 On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TH9A10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			1,080,000,000,000.00	10,800,000	2,870,000
<b>Total THE7A3 SPOT</b>							<b>1 080 000 000 000.00</b>	<b>10,800,000</b>	<b>2,870,000</b>
<b>Total For THE7A3</b>							<b>1 080 000 000 000.00</b>	<b>10,800,000</b>	<b>2,870,000</b>
THE7E On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	20,700,000
<b>Total THE8A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>20,700,000</b>
<b>Total For THE8A3</b>							<b>0.00</b>	<b>0</b>	<b>20,700,000</b>
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2039 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9D2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9D3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TL12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	3,000,000
<b>Total TL15 SPOT</b>							<b>1 200 000 000.00</b>	<b>12,000</b>	<b>3,000,000</b>
<b>Total For TL15</b>							<b>1 200 000 000.00</b>	<b>12,000</b>	<b>3,000,000</b>
TL20 On 22/02/2020 Spot Bond			6.00000	6.00000			0.00	0	0
<b>Total TL20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TN17 On 14/11/2017 Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	1,024,052,000
<b>Total TN17 SPOT</b>							<b>2 300 000 000.00</b>	<b>23,000</b>	<b>1,024,052,000</b>
<b>Total For TN17</b>							<b>2 300 000 000.00</b>	<b>23,000</b>	<b>1,024,052,000</b>
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			20,000,000,000,000.00	200,000,000	327,900,000
<b>Total TN20 SPOT</b>							<b>20 000 000 000 000.00</b>	<b>200,000,000</b>	<b>327,900,000</b>
<b>Total For TN20</b>							<b>20 000 000 000 000.00</b>	<b>200,000,000</b>	<b>327,900,000</b>
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			17,800,000,000,000.00	178,000,000	140,000,000
<b>Total TN23 SPOT</b>							<b>17 800 000 000 000.00</b>	<b>178,000,000</b>	<b>140,000,000</b>
<b>Total For TN23</b>							<b>17 800 000 000 000.00</b>	<b>178,000,000</b>	<b>140,000,000</b>
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			0.00	0	136,000,000
<b>Total TN25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>136,000,000</b>
<b>Total For TN25</b>							<b>0.00</b>	<b>0</b>	<b>136,000,000</b>
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			3,400,000,000.00	34,000	17,034,000
<b>Total TN27 SPOT</b>							<b>3 400 000 000.00</b>	<b>34,000</b>	<b>17,034,000</b>
<b>Total For TN27</b>							<b>3 400 000 000.00</b>	<b>34,000</b>	<b>17,034,000</b>
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			0.00	0	0
<b>Total TR30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
<b>Total TR31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TR32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP12 On 02/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP121 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP121</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP124 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP124</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 04/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 07/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP129</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UG21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000		30,000,000,000,000.00	0.00	300,000,000	150,000,000
<b>Total UTR02 SPOT</b>						<b>30 000 000 000 000.00</b>		<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For UTR02</b>						<b>30 000 000 000 000.00</b>		<b>300,000,000</b>	<b>150,000,000</b>
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR041 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR041</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR04 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR042 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 06/04/2015 Spot Bond			100.00000	100.00000			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
<b>Total VIP1C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VOD0 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VOD002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VOD002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VOD0 On 28/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VOD003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VOD003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VOYT On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VOYT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VOYT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			0.00	0	57,800,000
<b>Total WS04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>57,800,000</b>
<b>Total For WS04</b>							<b>0.00</b>	<b>0</b>	<b>57,800,000</b>
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	126,000,000
<b>Total WS05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>126,000,000</b>
<b>Total For WS05</b>							<b>0.00</b>	<b>0</b>	<b>126,000,000</b>
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	14,000,000
<b>Total WSP1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>14,000,000</b>
<b>Total For WSP1</b>							<b>0.00</b>	<b>0</b>	<b>14,000,000</b>
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			0.00	0	38,000,000
<b>Total WSP2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>38,000,000</b>
<b>Total For WSP2</b>							<b>0.00</b>	<b>0</b>	<b>38,000,000</b>
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total WSP3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total WSP4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			0.00	0	27,000,000
<b>Total WSP5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>27,000,000</b>
<b>Total For WSP5</b>							<b>0.00</b>	<b>0</b>	<b>27,000,000</b>
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z006 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z006</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z009 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z009</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	75,000,000
<b>Total Z071 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
<b>Total For Z071</b>							<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z083 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z083</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA021 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA021</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA029 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA029</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>606 139 821 362 515.00</b>	<b>65,807,941,103</b>	<b>105,169,818,961</b>
<b>Total for SPOT :</b>							<b>606,139,821,362,515.00</b>	<b>65,807,941,103</b>	<b>105,169,818,961</b>
<b>Total Futures</b>							<b>606 139 896 673 301.00</b>	<b>65,807,941,565</b>	<b>105,170,185,576</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>51,088</b>
<b>Grand Total:</b>							<b>606,139,896,673,301.00</b>	<b>65,807,941,565</b>	<b>105,170,236,664</b>