

## Interest Rates Daily MTM Report

Daily summary for: 24/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CA On 19/09/2011 Can-Do Future			0.02390	0.02620			0.00	0	22,388
<b>Total CF CANDO CAAD Future</b>							<b>0.00</b>	<b>0</b>	<b>22,388</b>
<b>Total For CF CANDO CAAD</b>							<b>0.00</b>	<b>0</b>	<b>22,388</b>
CF CA On 19/09/2011 Can-Do Future			0.14430	0.13370			0.00	0	21,898
<b>Total CF CANDO CAAE Future</b>							<b>0.00</b>	<b>0</b>	<b>21,898</b>
<b>Total For CF CANDO CAAE</b>							<b>0.00</b>	<b>0</b>	<b>21,898</b>
<b>Total for Can-Do Future</b>							<b>0.00</b>	<b>0</b>	<b>44,286</b>
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R209/R208 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R211 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 04/08/2011 Bond Future			7.47100	7.53900		3.50	0.00	0	6,655
R157 On 03/11/2011 Bond Future			7.58300	7.65700		3.50	0.00	0	3,358
R157 On 02/02/2012 Bond Future			7.70800	7.78900		3.75	0.00	0	0
R157 On 03/05/2012 Bond Future			7.85000	7.93800		3.75	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>10,013</b>
R157 On 04/08/2011 Bond Future	7.50	Call		524.00000	650,000	3.50	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Put		677.00000	536,000	3.50	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		621.00000	760,000	3.51	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		578.00000	451,000	3.51	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		438.00000	549,000	3.49	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		787.00000	631,000	3.49	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		1,482.00000	1,267,000	3.43	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		147.00000	198,000	3.43	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		490.00000	376,000	3.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		728.00000	881,000	3.53	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,247.00000	1,448,000	3.58	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		232.00000	167,000	3.58	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		2,584.00000	2,837,000	3.70	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		34.00000	21,000	3.70	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		2,462.00000	2,680,000	3.65	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		311.00000	257,000	3.65	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,608.00000	2,830,000	3.67	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		277.00000	227,000	3.67	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		2,319.00000	2,531,000	3.64	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		347.00000	287,000	3.64	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		3,011.00000	3,217,000	3.98	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		607.00000	535,000	3.98	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		3,139.00000	3,349,000	4.00	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		568.00000	500,000	4.00	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,885.00000	3,088,000	3.96	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		648.00000	573,000	3.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.25	Call		2,207.00000	2,377,000	3.83	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		1,219.00000	1,108,000	3.83	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		2,307.00000	2,480,000	3.84	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		1,161.00000	1,054,000	3.84	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		2,109.00000	2,275,000	3.81	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		1,278.00000	1,164,000	3.81	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,520</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>14,533</b>
R186	On	04/08/2011	Bond Future			8.56000	8.63700		10.00	0.00	0	11,136
R186	On	03/11/2011	Bond Future			8.63600	8.71600		10.75	0.00	0	13,789
R186	On	02/02/2012	Bond Future			8.71300	8.79500		11.25	0.00	0	2,500
R186	On	03/05/2012	Bond Future			8.79400	8.87900		12.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>27,425</b>
R186	On	04/08/2011	Bond Future	8.25	Call		376.00000	511,000	9.87	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,087.00000	3,497,000	9.87	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		471.00000	631,000	9.89	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		3,693.00000	3,128,000	9.89	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		297.00000	409,000	9.84	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,500.00000	3,887,000	9.84	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		3,319.00000	2,781,000	9.92	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		583.00000	770,000	9.92	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		1,324.00000	1,016,000	10.13	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		1,912.00000	2,329,000	10.13	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,443.00000	4,006,000	10.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		563.00000	401,000	10.29	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		9,382.00000	10,100,000	10.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	9.70	Put		16.00000	9,000	10.83	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,595.00000	5,071,000	11.11	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		2,024.00000	1,761,000	11.11	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,883.00000	5,374,000	11.15	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		1,869.00000	1,620,000	11.15	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,316.00000	4,775,000	11.07	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		2,192.00000	1,911,000	11.07	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		2,970.00000	2,623,000	10.93	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		3,282.00000	3,675,000	10.93	0.00	0	5,600
R186	On	02/02/2012	Bond Future	9.00	Call		5,067.00000	5,506,000	11.43	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		3,237.00000	2,931,000	11.43	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,326.00000	5,778,000	11.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		3,056.00000	2,764,000	11.47	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,813.00000	5,240,000	11.39	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		3,425.00000	3,108,000	11.39	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		5,813.00000	6,233,000	12.19	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		4,748.00000	4,411,000	12.19	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		6,054.00000	6,484,000	12.23	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		4,553.00000	4,226,000	12.23	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		5,576.00000	5,986,000	12.15	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		4,949.00000	4,602,000	12.15	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>7,200</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>34,625</b>
R189	On	04/08/2011	Bond Future			214.61739	214.55806			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R189	On	04/08/2011	Bond Future	212.00	Call		2,558.00000	2,617,000		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Call		2,508.00000	2,567,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Call		2,608.00000	2,667,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
<b>Total R189 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	04/08/2011	Bond Future			235.02362	234.94997			0.00	0	30
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
R197	On	04/08/2011	Bond Future	231.50	Call		3,450.00000	3,524,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Call		3,400.00000	3,474,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Call		3,500.00000	3,574,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
R201	On	04/08/2011	Bond Future			7.09800	7.15600		2.75	0.00	0	170
R201	On	03/11/2011	Bond Future			7.19000	7.25300		3.00	0.00	0	775
R201	On	02/02/2012	Bond Future			7.29000	7.36000		3.00	0.00	0	0
R201	On	03/05/2012	Bond Future			7.41200	7.49000		3.00	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>945</b>
R201	On	04/08/2011	Bond Future	7.25	Call		552.00000	662,000	2.75	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		268.00000	202,000	2.75	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		652.00000	771,000	2.77	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		217.00000	160,000	2.77	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		463.00000	562,000	2.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.20	Put		330.00000	253,000	2.74	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		2,255.00000	2,405,000	3.26	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		177.00000	149,000	3.26	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		2,373.00000	2,526,000	3.27	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		157.00000	133,000	3.27	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		2,137.00000	2,284,000	3.23	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		196.00000	165,000	3.23	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,568.00000	2,715,000	3.26	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		284.00000	249,000	3.26	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,675.00000	2,825,000	3.29	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		265.00000	232,000	3.29	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,464.00000	2,609,000	3.25	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		307.00000	269,000	3.25	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		1,537.00000	1,647,000	3.07	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		919.00000	843,000	3.07	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		1,611.00000	1,724,000	3.08	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		875.00000	802,000	3.08	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		1,465.00000	1,572,000	3.05	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		966.00000	886,000	3.05	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>945</b>
R202	On	04/08/2011	Bond Future			174.44305	175.23176			0.00	0	18,698
R202	On	03/11/2011	Bond Future			177.03160	177.83244			0.00	0	400
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>19,098</b>
R202	On	04/08/2011	Bond Future	1.00	Call		174,232.00000	173,443,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	1.05	Call		174,182.00000	173,393,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Call		174,282.00000	173,493,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Call		177,332.00000	176,532,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Call		177,282.00000	176,482,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Call		177,382.00000	176,582,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>19,098</b>
R203	On	04/08/2011	Bond Future			8.08900	8.14700		5.25	0.00	0	824
R203	On	03/11/2011	Bond Future			8.19700	8.25800		5.75	0.00	0	1,630
R203	On	02/02/2012	Bond Future			8.31300	8.37700		6.00	0.00	0	0
R203	On	03/05/2012	Bond Future			8.43800	8.50600		6.00	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,454</b>
R203	On	04/08/2011	Bond Future	8.00	Call		442.00000	539,000	5.25	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,143.00000	964,000	5.25	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		534.00000	645,000	5.27	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		996.00000	831,000	5.27	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		361.00000	446,000	5.23	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,302.00000	1,111,000	5.23	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		2,037.00000	2,211,000	5.87	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		939.00000	834,000	5.87	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,183.00000	2,364,000	5.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		860.00000	762,000	5.89	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,896.00000	2,064,000	5.84	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,024.00000	912,000	5.84	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,898.00000	3,076,000	6.23	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		1,279.00000	1,176,000	6.23	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		3,039.00000	3,222,000	6.25	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		1,205.00000	1,107,000	6.25	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,760.00000	2,933,000	6.21	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		1,356.00000	1,248,000	6.21	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		2,805.00000	2,971,000	6.12	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		1,786.00000	1,666,000	6.12	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		2,931.00000	3,101,000	6.14	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		1,705.00000	1,588,000	6.14	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		2,681.00000	2,843,000	6.10	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		1,870.00000	1,745,000	6.10	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>2,454</b>
R204	On	04/08/2011	Bond Future			8.27100	8.32400		6.25	0.00	0	70
R204	On	03/11/2011	Bond Future			8.37200	8.42700		6.75	0.00	0	2,134
R204	On	02/02/2012	Bond Future			8.47700	8.53400		6.75	0.00	0	0
R204	On	03/05/2012	Bond Future			8.59100	8.65200		7.25	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,204</b>
R204	On	04/08/2011	Bond Future	8.00	Call		234.00000	290,000	6.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		1,992.00000	1,763,000	6.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		295.00000	362,000	6.17	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		1,779.00000	1,561,000	6.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Call		183.00000	229,000	6.14	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,216.00000	1,977,000	6.14	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,644.00000	2,831,000	7.00	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		983.00000	883,000	7.00	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,817.00000	3,010,000	7.03	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		902.00000	808,000	7.03	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,477.00000	2,658,000	6.98	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,071.00000	965,000	6.98	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,514.00000	3,706,000	7.14	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		1,204.00000	1,109,000	7.14	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,683.00000	3,879,000	7.16	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		1,130.00000	1,038,000	7.16	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,348.00000	3,536,000	7.11	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		1,283.00000	1,183,000	7.11	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		2,966.00000	3,125,000	7.38	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		2,491.00000	2,353,000	7.38	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		3,102.00000	3,265,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		2,386.00000	2,252,000	7.41	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		2,834.00000	2,989,000	7.35	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		2,601.00000	2,459,000	7.35	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>2,204</b>
R206	On	04/08/2011	Bond Future			6.92300	6.99800		2.25	0.00	0	9,866
R206	On	03/11/2011	Bond Future			7.02100	7.10500		2.25	0.00	0	0
R206	On	02/02/2012	Bond Future			7.13700	7.23300		2.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			7.29900	7.41100		2.00	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>9,866</b>
R206	On	04/08/2011	Bond Future	7.00	Call		312.00000	399,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		308.00000	228,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		373.00000	469,000	2.27	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		258.00000	188,000	2.27	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		258.00000	336,000	2.24	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		364.00000	276,000	2.24	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,446.00000	1,583,000	2.43	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		164.00000	133,000	2.43	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,527.00000	1,667,000	2.44	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		147.00000	118,000	2.44	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,365.00000	1,499,000	2.41	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		182.00000	148,000	2.41	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,622.00000	1,754,000	2.42	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		266.00000	226,000	2.42	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,693.00000	1,827,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		249.00000	212,000	2.44	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,553.00000	1,683,000	2.41	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		284.00000	243,000	2.41	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		846.00000	941,000	2.04	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		707.00000	627,000	2.04	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		890.00000	988,000	2.05	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		673.00000	596,000	2.05	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		802.00000	895,000	2.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.45	Put		741.00000	659,000	2.03	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>9,866</b>
R207	On	04/08/2011	Bond Future			8.36400	8.42100		7.00	0.00	0	5,725
R207	On	03/11/2011	Bond Future			8.45500	8.51400		7.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.55000	8.61300		7.75	0.00	0	0
R207	On	03/05/2012	Bond Future			8.65600	8.72100		8.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,325</b>
R207	On	04/08/2011	Bond Future	8.25	Call		486.00000	593,000	7.00	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		1,465.00000	1,247,000	7.00	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		589.00000	712,000	7.03	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		1,280.00000	1,078,000	7.03	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		396.00000	488,000	6.98	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		1,663.00000	1,430,000	6.98	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,543.00000	2,745,000	8.03	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		1,248.00000	1,122,000	8.03	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,716.00000	2,925,000	8.06	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		1,149.00000	1,031,000	8.06	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,370.00000	2,564,000	7.97	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		1,347.00000	1,214,000	7.97	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,473.00000	3,693,000	8.03	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		1,418.00000	1,298,000	8.03	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,647.00000	3,873,000	8.06	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		1,331.00000	1,217,000	8.06	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,303.00000	3,518,000	8.00	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		1,510.00000	1,385,000	8.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.75	Call		3,004.00000	3,181,000	8.40	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		2,852.00000	2,688,000	8.40	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		3,145.00000	3,326,000	8.43	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		2,733.00000	2,573,000	8.43	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		2,866.00000	3,039,000	8.37	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		2,976.00000	2,808,000	8.37	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>6,325</b>
R208	On	04/08/2011	Bond Future			8.39000	8.45700		8.00	0.00	0	1,361
R208	On	03/11/2011	Bond Future			8.47500	8.54400		8.50	0.00	0	6,003
R208	On	02/02/2012	Bond Future			8.56100	8.63400		8.75	0.00	0	0
R208	On	03/05/2012	Bond Future			8.65400	8.73000		9.25	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>7,364</b>
R208	On	04/08/2011	Bond Future	8.25	Call		490.00000	617,000	8.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		1,750.00000	1,472,000	8.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		593.00000	738,000	8.03	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		1,547.00000	1,286,000	8.03	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		400.00000	510,000	7.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		1,968.00000	1,672,000	7.97	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,518.00000	2,768,000	8.69	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		1,314.00000	1,156,000	8.69	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,700.00000	2,960,000	8.72	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		1,207.00000	1,059,000	8.72	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,342.00000	2,582,000	8.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		1,428.00000	1,260,000	8.65	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,724.00000	3,994,000	9.12	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.00	Put		1,648.00000	1,496,000	9.12	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,908.00000	4,184,000	9.16	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		1,553.00000	1,407,000	9.16	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,545.00000	3,808,000	9.08	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		1,749.00000	1,590,000	9.08	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		3,945.00000	4,199,000	9.64	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		2,444.00000	2,269,000	9.64	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		4,113.00000	4,373,000	9.68	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		2,337.00000	2,169,000	9.68	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		3,781.00000	4,029,000	9.60	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		2,555.00000	2,375,000	9.60	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>7,364</b>
R209	On	04/08/2011	Bond Future			8.81000	8.86700		13.00	0.00	0	0
R209	On	03/11/2011	Bond Future			8.87300	8.93100		14.25	0.00	0	1,318
R209	On	02/02/2012	Bond Future			8.93700	8.99600		14.75	0.00	0	0
R209	On	03/05/2012	Bond Future			9.00300	9.06400		15.50	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,318</b>
R209	On	04/08/2011	Bond Future	8.50	Call		352.00000	437,000	12.82	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,320.00000	2,956,000	12.82	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		439.00000	539,000	12.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,991.00000	2,642,000	12.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		280.00000	350,000	12.78	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,667.00000	3,288,000	12.78	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,731.00000	9,177,000	14.31	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		7.00000	4,000	14.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Call		1,921.00000	2,111,000	14.25	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		3,343.00000	3,082,000	14.25	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,091.00000	2,293,000	14.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,116.00000	2,867,000	14.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		1,760.00000	1,939,000	14.21	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		3,583.00000	3,311,000	14.21	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,545.00000	3,780,000	15.01	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		3,514.00000	3,296,000	15.01	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,742.00000	3,984,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		3,331.00000	3,120,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,353.00000	3,580,000	14.95	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		3,706.00000	3,480,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		3,984.00000	4,218,000	15.50	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		4,470.00000	4,241,000	15.50	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		4,173.00000	4,414,000	15.55	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		4,279.00000	4,057,000	15.55	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		3,800.00000	4,027,000	15.45	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		4,669.00000	4,433,000	15.45	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>1,318</b>
R210	On	04/08/2011	Bond Future			131.02529	131.16021			0.00	0	425
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>425</b>
R210	On	04/08/2011	Bond Future	106.00	Call		25,160.00000	25,025,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Call		25,110.00000	24,975,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future	105.95	Call		25,210.00000	25,075,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>425</b>
R211	On	04/08/2011	Bond Future			107.92758	107.89494			0.00	0	0
R211	On	03/11/2011	Bond Future			109.52920	109.49622			0.00	0	529
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>529</b>
R211	On	04/08/2011	Bond Future	1.50	Call		106,395.00000	106,428,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Call		106,345.00000	106,378,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Call		106,445.00000	106,478,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Call		108,246.00000	108,279,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Call		108,196.00000	108,229,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Call		108,296.00000	108,329,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>529</b>
R212	On	04/08/2011	Bond Future			106.84402	106.81003			0.00	0	3,852
R212	On	03/11/2011	Bond Future			108.42959	108.39517			0.00	0	240
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>4,092</b>
R212	On	04/08/2011	Bond Future	2.50	Call		104,310.00000	104,344,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Call		104,260.00000	104,294,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Call		104,360.00000	104,394,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Call		105,895.00000	105,930,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Call		105,845.00000	105,880,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Call		105,945.00000	105,980,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>4,092</b>
R213	On	04/08/2011	Bond Future			8.80800	8.88500			0.00	0	0
R213	On	03/11/2011	Bond Future			8.87800	8.95700			0.00	0	0
R213	On	02/02/2012	Bond Future			8.95100	9.03300			0.00	0	0
R213	On	03/05/2012	Bond Future			9.02300	9.10700			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		7,537.00000	6,919,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		7,084.00000	6,467,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		7,993.00000	7,375,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		1,652.00000	1,028,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		1,249.00000	624,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		2,059.00000	1,434,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	383,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		256.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		132.00000	771,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		647.00000	8,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		1,082.00000	1,727,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		1,455.00000	2,100,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		706.00000	1,352,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
<b>Total R213 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0
<b>Total RZ02 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RZ02	On	04/08/2011	Bond Future	1.00	Call		25,703.00000	24,940,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,963.00000	26,199,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	0.95	Call		24,431.00000	23,667,000		0.00	0	0
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
<b>Total RZ02 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0
<b>Total RZ11 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,194.00000	1,226,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,459.00000	1,491,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	0.95	Call		929.00000	961,000		0.00	0	0
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
<b>Total RZ11 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RZ11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0
<b>Total RZ12 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	2.00	Put		322.00000	283,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	2.05	Call		166.00000	204,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	2.05	Put		1.00000	0,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0
RZ12	On	04/08/2011	Bond Future	1.95	Put		812.00000	773,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	2.00	Call		739.00000	778,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,216.00000	1,255,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	1.95	Call		260.00000	298,000		0.00	0	0
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0
<b>Total RZ12 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RZ12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Bond</b>										<b>0.00</b>	<b>0</b>	<b>103,808</b>
GOVI	On	04/08/2011	GOVI			355.81400	354.54100			0.00	0	179
GOVI	On	03/11/2011	GOVI			361.15200	359.86000			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>179</b>
GOVI	On	04/08/2011	GOVI	348.00	Call		65,410.00000	78,140,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		65,310.00000	78,040,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		65,510.00000	78,240,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Call		28,600.00000	41,520,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Call		28,500.00000	41,420,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Call		28,700.00000	41,620,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>179</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>179</b>
AL7T	On	04/08/2011	Index Future			386.09100	384.66900			0.00	0	30

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 03/11/2011 Index Future			391.88300	390.44000			0.00	0	0
<b>Total AL7T Future</b>							<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For AL7T</b>							<b>0.00</b>	<b>0</b>	<b>30</b>
ALBI On 04/08/2011 Index Future			354.93600	353.59800			0.00	0	1,019
ALBI On 03/11/2011 Index Future			360.26100	358.90300			0.00	0	0
<b>Total ALBI Future</b>							<b>0.00</b>	<b>0</b>	<b>1,019</b>
<b>Total For ALBI</b>							<b>0.00</b>	<b>0</b>	<b>1,019</b>
CRD1 On 04/08/2011 Index Future			160.56500	160.15000			0.00	0	2
CRD1 On 03/11/2011 Index Future			162.72900	162.30800			0.00	0	0
<b>Total CRD1 Future</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
IGOV On 04/08/2011 Index Future			155.62900	155.74900			0.00	0	68
IGOV On 03/11/2011 Index Future			157.96400	158.08500			0.00	0	0
<b>Total IGOV Future</b>							<b>0.00</b>	<b>0</b>	<b>68</b>
<b>Total For IGOV</b>							<b>0.00</b>	<b>0</b>	<b>68</b>
ILBI On 04/08/2011 Index Future			415.95800	416.09100			0.00	0	0
<b>Total ILBI Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTH1 On 04/08/2011 Index Future			349.82200	348.13100			0.00	0	3
OTH1 On 03/11/2011 Index Future			355.07000	353.35400			0.00	0	0
<b>Total OTH1 Future</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1 On 04/08/2011 Index Future			351.58800	350.29400			0.00	0	100
TRT1 On 03/11/2011 Index Future			356.32600	355.01400			0.00	0	0
<b>Total TRT1 Future</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>							<b>0.00</b>	<b>0</b>	<b>1,222</b>
JIBAR On 20/07/2011 Jibar Future			5.62000	5.59600			0.00	0	5,000
JIBAR On 17/08/2011 Jibar Future			5.65000	5.67200			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 21/09/2011 Jibar Future			5.74000	5.75600			0.00	1,000	16,600
JIBAR On 19/10/2011 Jibar Future			5.81000	5.86200			0.00	0	100
JIBAR On 16/11/2011 Jibar Future			5.95000	6.01200			0.00	0	1,000
JIBAR On 21/12/2011 Jibar Future			6.02000	6.10800			0.00	0	5,491
JIBAR On 20/03/2012 Jibar Future			6.43000	6.45300			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			6.73000	6.82600			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			6.99000	7.10200			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.25000	7.40700			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			7.54000	7.70200			0.00	0	290
JIBAR On 19/06/2013 Jibar Future			7.78000	7.99700			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>1,000</b>	<b>77,661</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>1,000</b>	<b>77,661</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>1,000</b>	<b>77,661</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>1,000</b>	<b>227,156</b>
1BG4A On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0
<b>Total 1BG4A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4A On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0
<b>Total 1BG4A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4E On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0
<b>Total 1BG4B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0
<b>Total 1BG4C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4E On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0
<b>Total 1BG4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For 1BG4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0
<b>Total 1BG4E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total 1BG4F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			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>
AA381 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA381U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA381U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA382 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA382U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA382U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA383 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA383U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA383U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			600,000,000.00	6,000	13,000
<b>Total AB06 SPOT</b>							<b>600,000,000.00</b>	<b>6,000</b>	<b>13,000</b>
<b>Total For AB06</b>							<b>600,000,000.00</b>	<b>6,000</b>	<b>13,000</b>
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,000,000
<b>Total AB07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>6,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AB07</b>							<b>0.00</b>	<b>0</b>	<b>6,000,000</b>
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB300 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB300U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB300U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB301 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB301U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB301U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB302 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB302U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB302U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABAL0 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABAL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABAL02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCL1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCL1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCL3 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCL3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCL3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	521,000,000
<b>Total ABCPI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>521,000,000</b>
<b>Total For ABCPI1</b>							<b>0.00</b>	<b>0</b>	<b>521,000,000</b>
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	1,500,000
<b>Total ABCPI2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,500,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABCPI2</b>							<b>0.00</b>	<b>0</b>	<b>1,500,000</b>
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABCPI3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	14,250,000
<b>Total ABL10A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>14,250,000</b>
<b>Total For ABL10A</b>							<b>0.00</b>	<b>0</b>	<b>14,250,000</b>
ABL10 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL10B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL10B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	20,013,000
<b>Total ABL11A SPOT</b>							<b>1,300,000,000.00</b>	<b>13,000</b>	<b>20,013,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABL11A</b>							<b>1,300,000,000.00</b>	<b>13,000</b>	<b>20,013,000</b>
ABL11 On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL11B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL11B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL12 On 08/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL12B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL12B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL5 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL7 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			253,880,600,000.00	2,538,806	849,842
<b>Total ABL8A SPOT</b>							<b>253,880,600,000.00</b>	<b>2,538,806</b>	<b>849,842</b>
<b>Total For ABL8A</b>							<b>253,880,600,000.00</b>	<b>2,538,806</b>	<b>849,842</b>
ABL8E On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL8B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL8B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABL9 On 19/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABL9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLCC On 14/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLC02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLC02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLCC On 06/11/2011 Spot Bond			5.97500	5.97500			0.00	0	0
<b>Total ABLC03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABLC03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000			104,000,000,000.00	1,040,000	540,000
<b>Total ABLI01 SPOT</b>							<b>104,000,000,000.00</b>	<b>1,040,000</b>	<b>540,000</b>
<b>Total For ABLI01</b>							<b>104,000,000,000.00</b>	<b>1,040,000</b>	<b>540,000</b>
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000			249,000,000,000.00	2,490,000	1,290,000
<b>Total ABLI02 SPOT</b>							<b>249,000,000,000.00</b>	<b>2,490,000</b>	<b>1,290,000</b>
<b>Total For ABLI02</b>							<b>249,000,000,000.00</b>	<b>2,490,000</b>	<b>1,290,000</b>
ABLI0 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLI03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS1 On 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLS2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			0.00	0	0
<b>Total ABLS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN01 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN0 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN04 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN04 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN06 On 13/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN07 On 27/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN10 On 04/03/2013 Spot Bond			100.00000	100.00000		100,000,000,000.00	1,000,000	500,000	
<b>Total ABN13 SPOT</b>						<b>100,000,000,000.00</b>	<b>1,000,000</b>	<b>500,000</b>	
<b>Total For ABN13</b>						<b>100,000,000,000.00</b>	<b>1,000,000</b>	<b>500,000</b>	
ABN13 On 10/10/2033 Spot Bond			100.00000	100.00000		0.00	0	0	
<b>Total ABN14 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABN14</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
ABN14 On 31/03/2013 Spot Bond			100.00000	100.00000		10,000,000,000.00	100,000	50,000	
<b>Total ABN17 SPOT</b>						<b>10,000,000,000.00</b>	<b>100,000</b>	<b>50,000</b>	
<b>Total For ABN17</b>						<b>10,000,000,000.00</b>	<b>100,000</b>	<b>50,000</b>	
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000		0.00	0	0	
<b>Total ABN23 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABN23</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000		0.00	0	0	
<b>Total ABN32 SPOT</b>						<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABN32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN32 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0
<b>Total ABN35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			900,000,000.00	9,000	9,000,000
<b>Total ABS10 SPOT</b>							<b>900,000,000.00</b>	<b>9,000</b>	<b>9,000,000</b>
<b>Total For ABS10</b>							<b>900,000,000.00</b>	<b>9,000</b>	<b>9,000,000</b>
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			4,300,000,000.00	43,000	22,600,000
<b>Total ABS5 SPOT</b>							<b>4,300,000,000.00</b>	<b>43,000</b>	<b>22,600,000</b>
<b>Total For ABS5</b>							<b>4,300,000,000.00</b>	<b>43,000</b>	<b>22,600,000</b>
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000			113,000,000,000.00	1,130,000	630,000
<b>Total ABS11 SPOT</b>							<b>113,000,000,000.00</b>	<b>1,130,000</b>	<b>630,000</b>
<b>Total For ABS11</b>							<b>113,000,000,000.00</b>	<b>1,130,000</b>	<b>630,000</b>
ABS12 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABSI2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI3 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABSI3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABSI4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACCF01 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACCF01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACCF01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACCP26 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACCP26 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACCP26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACCP27 On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACCP27 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACCP27</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL001 On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL007 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL007 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL007</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL010 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL010 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL010</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL017 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL019 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL021 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL021</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL022 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL022</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL023</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL026 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL026</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL029</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL033 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL034 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL034</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL035 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL035</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL036 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL036</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL037 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL037</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 16/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL038 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL038</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL039 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL039</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL041 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL041</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL042 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL043 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL043</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04 On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL047 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL053 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL053</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL05 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL054 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL054</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL06 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL066 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL066</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL06 On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL068 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL068</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL070 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL070</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL071 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL071</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL072 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL072</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL074</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL075 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL075</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL076 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL076</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL077 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL077</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL078 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL078</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL079 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL079</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL080 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL080</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL081 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL081</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL082 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL083 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08 On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL084 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
ACL10 On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL104 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ACL104</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL105 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL105</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL106 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL106</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL107 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL107</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL108 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL108</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL109 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL109</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL110 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL110</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 03/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL111 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL111</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL112 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL112</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL113 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL113</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ADB02S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ADB02 On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ADB03S SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADB03S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			0.00	0	2,000,000
<b>Total AIR01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
<b>Total For AIR01</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
AIR01U On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02U On 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000			200,000,000.00	2,000	12,000,000
<b>Total AIR03 SPOT</b>							<b>200,000,000.00</b>	<b>2,000</b>	<b>12,000,000</b>
<b>Total For AIR03</b>							<b>200,000,000.00</b>	<b>2,000</b>	<b>12,000,000</b>
AIR03U On 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AIR03U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U 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>
AIRL01 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>
AIRL02 On 18/02/2014 Spot Bond			100.00000	100.00000			9,000,000,000.00	90,000	90,000
<b>Total AIRL02 SPOT</b>							<b>9,000,000,000.00</b>	<b>90,000</b>	<b>90,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AIRL02</b>							<b>9,000,000,000.00</b>	<b>90,000</b>	<b>90,000</b>
AS111 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AS1110 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS1110</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW1 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond			100.00000	100.00000			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>
BAW11 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			500,000,000.00	5,000	5,000
<b>Total BAW2 SPOT</b>							<b>500,000,000.00</b>	<b>5,000</b>	<b>5,000</b>
<b>Total For BAW2</b>							<b>500,000,000.00</b>	<b>5,000</b>	<b>5,000</b>
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW7 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BAW7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 30/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 31/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BAYA08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYAC On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYA15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYBC On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYBC On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYB02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC On 31/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYC1U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BAYC1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD <sup>c</sup> On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD1U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD <sup>d</sup> On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD2U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD <sup>e</sup> On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD3U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD <sup>f</sup> On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD4U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD <sup>g</sup> On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD5U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD <sup>h</sup> On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD6U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP1 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP2 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4 <sup>€</sup> On 22/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP48U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP48U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4 <sup>€</sup> On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP49U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BCP49U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0302 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000
<b>Total BD310A SPOT</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
<b>Total For BD310A</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000
<b>Total BD310B SPOT</b>							<b>100,000,000,000.00</b>	<b>1,000,000</b>	<b>500,000</b>
<b>Total For BD310B</b>							<b>100,000,000,000.00</b>	<b>1,000,000</b>	<b>500,000</b>
BD310 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD310C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	5,296,000
<b>Total BEER01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,296,000</b>
<b>Total For BEER01</b>							<b>0.00</b>	<b>0</b>	<b>5,296,000</b>
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			121,523,000,000.00	1,215,230	2,000,000
<b>Total BID01 SPOT</b>							<b>121,523,000,000.00</b>	<b>1,215,230</b>	<b>2,000,000</b>
<b>Total For BID01</b>							<b>121,523,000,000.00</b>	<b>1,215,230</b>	<b>2,000,000</b>
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BID02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BID03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC1 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BIDC13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BLG1A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2A On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2A On 21/09/2011 Spot Bond			8.42000	8.42000			0.00	0	0
<b>Total BLG2A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2E On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2C On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BLG2C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2E On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2E On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG2F On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG2F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG2F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	3,800,000
<b>Total BLG3A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,800,000</b>
<b>Total For BLG3A3</b>							<b>0.00</b>	<b>0</b>	<b>3,800,000</b>
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3C On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BLG3E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3F On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMW0 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMW02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMW02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMW0 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMW03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMW03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BSR03 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BSR03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BSR04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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			500,000,000.00	5,000	4,000,000
<b>Total CBL06 SPOT</b>							<b>500,000,000.00</b>	<b>5,000</b>	<b>4,000,000</b>
<b>Total For CBL06</b>							<b>500,000,000.00</b>	<b>5,000</b>	<b>4,000,000</b>
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CBL08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL10 On 06/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11 On 06/05/2016 Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	13,000
<b>Total CBL11 SPOT</b>							<b>1,200,000,000.00</b>	<b>12,000</b>	<b>13,000</b>
<b>Total For CBL11</b>							<b>1,200,000,000.00</b>	<b>12,000</b>	<b>13,000</b>
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CCT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CCT02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	32,000,000
<b>Total CCT03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>32,000,000</b>
<b>Total For CCT03</b>							<b>0.00</b>	<b>0</b>	<b>32,000,000</b>
CGR5 On 22/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0
<b>Total CGR5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN103 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN103</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN104 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN104</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN108 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN108</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN110 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN110</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN111 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN111</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN112 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN112</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN113 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN113</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN114</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN115 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN115</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN129</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0
<b>Total CLN137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0
<b>Total CLN147 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN147</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN148 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN148</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN149 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN149</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN151 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN151</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN152 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN152</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN153 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN153</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN154 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN154</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN156 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN156</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN158 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN158</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN159 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN159</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN160 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN170</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN171 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN171</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN172 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN172</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN173 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN173</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN174 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN174</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN175 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN175</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN176 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN180</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN181 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN181</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN182 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN182</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN39 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN39</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN48 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	400,000
<b>Total CLN51 SPOT</b>						<b>100,000,000,000.00</b>		<b>1,000,000</b>	<b>400,000</b>
<b>Total For CLN51</b>						<b>100,000,000,000.00</b>		<b>1,000,000</b>	<b>400,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN60 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN60 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN60</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN67 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN67 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN67</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN69 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN69 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN69</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN70 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN70 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN70</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN72 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN72</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN74 On 20/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN74 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN74</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN76 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN76 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN76</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN77 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN77 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN77</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN78 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN78</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN79 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN79 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN79</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN80 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN80 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN80</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN81 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN83 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN83</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN85 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN85 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN85</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN87 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN87 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN87</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN88 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN89 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLNF01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ03 On 26/04/2013 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total COJ03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For COJ03</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			800,000,000.00	8,000	1,009,000
<b>Total COJ04 SPOT</b>							<b>800,000,000.00</b>	<b>8,000</b>	<b>1,009,000</b>
<b>Total For COJ04</b>							<b>800,000,000.00</b>	<b>8,000</b>	<b>1,009,000</b>
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 04/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 28/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For DENG17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DRD0 On 01/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DRD01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DRD02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DV13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	60,000,000
<b>Total DV21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For DV21</b>							<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			5,000,000,000.00	50,000	74,000,000
<b>Total DV22 SPOT</b>							<b>5,000,000,000.00</b>	<b>50,000</b>	<b>74,000,000</b>
<b>Total For DV22</b>							<b>5,000,000,000.00</b>	<b>50,000</b>	<b>74,000,000</b>
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			3,500,000,000.00	35,000	206,147,000
<b>Total DV23 SPOT</b>							<b>3,500,000,000.00</b>	<b>35,000</b>	<b>206,147,000</b>
<b>Total For DV23</b>							<b>3,500,000,000.00</b>	<b>35,000</b>	<b>206,147,000</b>
DVF12 On 13/10/2012 Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	400,000
<b>Total DVF12 SPOT</b>							<b>160,000,000,000.00</b>	<b>1,600,000</b>	<b>400,000</b>
<b>Total For DVF12</b>							<b>160,000,000,000.00</b>	<b>1,600,000</b>	<b>400,000</b>
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			0.00	0	44,000,000
<b>Total E170 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>44,000,000</b>
<b>Total For E170</b>							<b>0.00</b>	<b>0</b>	<b>44,000,000</b>
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total EDC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For EDC01</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For EGL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EGL02 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EGL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EGL02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EMM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EMM02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ105 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ105L SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ105L</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ127 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ127U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ127U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ141 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ141L SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ141L</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ142 On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ142L SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ142L</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ149 On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ149U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ149U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ151 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ151U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For EQ151U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ152 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ152U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ152U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQ153 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ153U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ153U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQS01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQS02 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQS02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EQS04 On 22/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQS04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3/ On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3/ On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3/ On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3E On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3E On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ERS3B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	224,080,000
<b>Total ES15 SPOT</b>							<b>1,000,000,000,000.00</b>	<b>10,000,000</b>	<b>224,080,000</b>
<b>Total For ES15</b>							<b>1,000,000,000,000.00</b>	<b>10,000,000</b>	<b>224,080,000</b>
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			832,500,000.00	90,000	117,388,000
<b>Total ES18 SPOT</b>							<b>832,500,000.00</b>	<b>90,000</b>	<b>117,388,000</b>
<b>Total For ES18</b>							<b>832,500,000.00</b>	<b>90,000</b>	<b>117,388,000</b>
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			2,300,000,000,000.00	230,000,000	452,360,000
<b>Total ES23 SPOT</b>							<b>2,300,000,000,000.00</b>	<b>230,000,000</b>	<b>452,360,000</b>
<b>Total For ES23</b>							<b>2,300,000,000,000.00</b>	<b>230,000,000</b>	<b>452,360,000</b>
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			235,845,400,000.00	30,044,000	68,368,000
<b>Total ES26 SPOT</b>							<b>235,845,400,000.00</b>	<b>30,044,000</b>	<b>68,368,000</b>
<b>Total For ES26</b>							<b>235,845,400,000.00</b>	<b>30,044,000</b>	<b>68,368,000</b>
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			757,500,000.00	101,000	131,392,000
<b>Total ES33 SPOT</b>							<b>757,500,000.00</b>	<b>101,000</b>	<b>131,392,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ES33</b>							<b>757,500,000.00</b>	<b>101,000</b>	<b>131,392,000</b>
FR002 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR002U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR003 On 02/08/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR003U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR2A3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2B3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FR2B3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2B3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2C3 On 15/08/2013 Spot Bond			8.37500	8.37500			0.00	0	0
<b>Total FR2C3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2C3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FR2D3 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<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			700,000,000.00	7,000	6,000,000
<b>Total FRB03 SPOT</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>6,000,000</b>
<b>Total For FRB03</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>6,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRB07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC21 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBC21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC22 On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBC22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI01 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI03 On 30/09/2011 Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	100,000
<b>Total FRBI03 SPOT</b>						<b>20,000,000,000.00</b>		<b>200,000</b>	<b>100,000</b>
<b>Total For FRBI03</b>						<b>20,000,000,000.00</b>		<b>200,000</b>	<b>100,000</b>
FRBI04 On 31/03/2013 Spot Bond			100.00000	100.00000		60,000,000,000.00		600,000	300,000
<b>Total FRBI04 SPOT</b>						<b>60,000,000,000.00</b>		<b>600,000</b>	<b>300,000</b>
<b>Total For FRBI04</b>						<b>60,000,000,000.00</b>		<b>600,000</b>	<b>300,000</b>
FRBI08 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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		6,100,000,000,000.00		61,000,000	20,000,000
<b>Total FRBI23 SPOT</b>						<b>6,100,000,000,000.00</b>		<b>61,000,000</b>	<b>20,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRBI23</b>							<b>6,100,000,000,000.00</b>	<b>61,000,000</b>	<b>20,000,000</b>
FRBI2 On 31/03/2028 Spot Bond			100.00000	100.00000			10,300,000,000,000.00	103,000,000	194,900,000
<b>Total FRBI28 SPOT</b>							<b>10,300,000,000,000.00</b>	<b>103,000,000</b>	<b>194,900,000</b>
<b>Total For FRBI28</b>							<b>10,300,000,000,000.00</b>	<b>103,000,000</b>	<b>194,900,000</b>
FRBI3 On 07/12/2033 Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	12,000,000
<b>Total FRBI33 SPOT</b>							<b>600,000,000,000.00</b>	<b>6,000,000</b>	<b>12,000,000</b>
<b>Total For FRBI33</b>							<b>600,000,000,000.00</b>	<b>6,000,000</b>	<b>12,000,000</b>
FRBN On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>
FRC01 On 08/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC1€ On 09/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC2€ On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC3€ On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC3€ On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC4€ On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC41 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRC41</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC42 On 25/11/2011 Spot Bond			6.90500	6.90500			0.00	0	0
<b>Total FRC42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC43 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC44 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC45 On 31/12/2011 Spot Bond			9.07500	9.07500			0.00	0	0
<b>Total FRC45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC47 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC55 On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC57 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC57</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC58 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRE2A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2G SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2G</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRI15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRJ13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS40 On 01/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS42 On 01/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS44 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS45 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS47 On 07/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS48 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS50 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<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>
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,000,000
<b>Total FRX14 SPOT</b>							<b>300,000,000.00</b>	<b>3,000</b>	<b>3,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRX14</b>							<b>300,000,000.00</b>	<b>3,000</b>	<b>3,000,000</b>
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	13,000
<b>Total FRX15 SPOT</b>							<b>1,000,000,000.00</b>	<b>10,000</b>	<b>13,000</b>
<b>Total For FRX15</b>							<b>1,000,000,000.00</b>	<b>10,000</b>	<b>13,000</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	92,000,000
<b>Total FRX24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>92,000,000</b>
<b>Total For FRX24</b>							<b>0.00</b>	<b>0</b>	<b>92,000,000</b>
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRX45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GFC2 On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GFC2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GOVE On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GOVEX1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT1A On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT1A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT1A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT1E On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT1B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT1B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT1C On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT1C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GPT1C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT1E On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT1D2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT1D2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT2A On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT2A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT2A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT2E On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT2B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT2B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT2C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT2C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
GRA28 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA282 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA282</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA28 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA283 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA283</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA28 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA284 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA284</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA28 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA285 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA285</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA28 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA286 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GRA286</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRB8: On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRB83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB83</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD1: On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD1: On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD156 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD156</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD1: On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD1: On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD158 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD158</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRDB1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRDC1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRN1: On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRN1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRN1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRN1I On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRN1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRN1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRN1C On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRN1C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GRN1C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRN11 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRN1D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRN1D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HMS1B9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total 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>
HMS1 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>
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1E2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1E3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			1,002,500,000,000.00	10,025,000	16,130,000
<b>Total HWAY20 SPOT</b>							<b>1,002,500,000,000.00</b>	<b>10,025,000</b>	<b>16,130,000</b>
<b>Total For HWAY20</b>							<b>1,002,500,000,000.00</b>	<b>10,025,000</b>	<b>16,130,000</b>
HWAY On 07/12/2023 Spot Bond			100.00000	100.00000			11,000,000,000,000.00	110,000,000	153,000,000
<b>Total HWAY23 SPOT</b>							<b>11,000,000,000,000.00</b>	<b>110,000,000</b>	<b>153,000,000</b>
<b>Total For HWAY23</b>							<b>11,000,000,000,000.00</b>	<b>110,000,000</b>	<b>153,000,000</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			500,000,000.00	5,000	13,000,000
<b>Total HWAY34 SPOT</b>							<b>500,000,000.00</b>	<b>5,000</b>	<b>13,000,000</b>
<b>Total For HWAY34</b>							<b>500,000,000.00</b>	<b>5,000</b>	<b>13,000,000</b>
HWAY On 31/07/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HWAY35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBL03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL07 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000
<b>Total IBL09 SPOT</b>							<b>40,000,000,000.00</b>	<b>400,000</b>	<b>100,000</b>
<b>Total For IBL09</b>							<b>40,000,000,000.00</b>	<b>400,000</b>	<b>100,000</b>
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	5,040,000
<b>Total IBL11 SPOT</b>							<b>8,000,000,000.00</b>	<b>80,000</b>	<b>5,040,000</b>
<b>Total For IBL11</b>							<b>8,000,000,000.00</b>	<b>80,000</b>	<b>5,040,000</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	1,000,000
<b>Total IBL13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For IBL13</b>							<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL18 On 10/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBL18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL19 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL20 On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL21 On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL23 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL24 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000			700,000,000.00	7,000	7,000
<b>Total IC02 SPOT</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>7,000</b>
<b>Total For IC02</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>7,000</b>
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IDCP01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP0 On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IDCP02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IFM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IFM01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1A On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1B On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1C On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2A On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2B On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2C On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2D On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN03 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IN03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND121 On 28/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND127 On 05/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND128 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND129 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND129</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND130 On 26/07/2011 Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000	1,000,000	
<b>Total IND130 SPOT</b>						<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>	
<b>Total For IND130</b>						<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>	
IND131 On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND132 On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IND132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13: On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13: On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13: On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13: On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13: On 13/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13: On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13: On 27/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND14: On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND14: On 25/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND14: On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND146 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IND146</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING10 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING10 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING10 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING102 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING102</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING115 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING115</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 29/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING117 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING117</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11 On 15/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING119 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING119</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 24/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING120 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING120</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING29 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ING29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING36 On 26/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING53 On 14/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING53 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING53</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING60 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING60U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING60U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING61 On 27/06/2011 Spot Bond			8.30000	8.30000			0.00	0	0
<b>Total ING61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ING61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING71 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING82</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING89 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING89</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING97 On 10/03/2012 Spot Bond			8.82500	8.82500			0.00	0	0
<b>Total ING97 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING97</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
INJ01 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total INJ01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INJ01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total INJ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INJ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IP252L On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IP252U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP252U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPB3 On 04/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPB3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPB3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPL4 On 29/03/2014 Spot Bond			100.00000	100.00000			73,200,000,000.00	732,000	720,000
<b>Total IPL4 SPOT</b>							<b>73,200,000,000.00</b>	<b>732,000</b>	<b>720,000</b>
<b>Total For IPL4</b>							<b>73,200,000,000.00</b>	<b>732,000</b>	<b>720,000</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			1,200,000,000.00	12,000	39,516,000
<b>Total IPL6 SPOT</b>							<b>1,200,000,000.00</b>	<b>12,000</b>	<b>39,516,000</b>
<b>Total For IPL6</b>							<b>1,200,000,000.00</b>	<b>12,000</b>	<b>39,516,000</b>
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	616,000
<b>Total IV01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>616,000</b>
<b>Total For IV01</b>							<b>0.00</b>	<b>0</b>	<b>616,000</b>
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV012 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV012</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV015 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV03 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV04 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
IVA126 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA127 On 07/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA128 On 14/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA129 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA129</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA130 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA131 On 04/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA132 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA133</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA134 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
IVA134 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA135 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA135</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA135 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA136 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA136</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA136 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA137 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA137</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA137 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA138 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA138</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA138 On 29/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA139 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA139</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA139 On 06/10/2011 Spot Bond			98.34259	98.34259			0.00	0	0
<b>Total IVA140 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA140</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA140 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA142 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA143 On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA145 On 24/11/2011 Spot Bond			97.59722	97.59722			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IVA147 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA147</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVC00 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 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVC002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KCF01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KCF02U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF02U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSB006 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB006</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSP003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KSP004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KSP00 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total KSP005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSP005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total KW01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LBK01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LEO01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LEO01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LGL1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LUX44 On 24/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LUX44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LUX44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
LUX45 On 23/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total LUX45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LUX45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MAQ005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF01 On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0
<b>Total MBF017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	2,500,000



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MBF018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,500,000</b>
<b>Total For MBF018</b>							<b>0.00</b>	<b>0</b>	<b>2,500,000</b>
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF021 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF021</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF023</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	100,000
<b>Total MBF025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For MBF025</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
MBF04 On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF16 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBF16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP01 On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP011 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP011</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP01 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP012 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP012</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP01 On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MBP013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP10 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP10U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP10U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP14 On 10/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP14U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP14U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP16 On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP16U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP16U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP17 On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP17U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP17U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP18 On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP18U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP18U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP19 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP19U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP19U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP20 On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP20U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP20U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBP21 On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MBP21U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP21U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MCB11 On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MCB1M SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB1M</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	63,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MET01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>63,000,000</b>
<b>Total For MET01</b>							<b>0.00</b>	<b>0</b>	<b>63,000,000</b>
MFS1/ On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MFS1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1/ On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MFS1A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1E On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MFS1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MGL0/ On 15/09/2015 Spot Bond			100.00000	100.00000			500,000,000.00	5,000	16,000,000
<b>Total MGL01 SPOT</b>							<b>500,000,000.00</b>	<b>5,000</b>	<b>16,000,000</b>
<b>Total For MGL01</b>							<b>500,000,000.00</b>	<b>5,000</b>	<b>16,000,000</b>
MTN0/ On 13/07/2014 Spot Bond			100.00000	100.00000			700,000,000.00	7,000	10,012,000
<b>Total MTN02 SPOT</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>10,012,000</b>
<b>Total For MTN02</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>10,012,000</b>
MTN0/ On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	15,500,000
<b>Total MTN03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>15,500,000</b>
<b>Total For MTN03</b>							<b>0.00</b>	<b>0</b>	<b>15,500,000</b>
MTN0/ On 13/07/2017 Spot Bond			100.00000	100.00000			600,000,000.00	6,000	5,000,000
<b>Total MTN04 SPOT</b>							<b>600,000,000.00</b>	<b>6,000</b>	<b>5,000,000</b>
<b>Total For MTN04</b>							<b>600,000,000.00</b>	<b>6,000</b>	<b>5,000,000</b>
MTN0/ On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTN05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC/ On 10/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total MTNC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MTNF/ On 06/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MTNF01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNF01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK1C On 21/04/2014 Spot Bond			100.00000	100.00000			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>
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	200,000
<b>Total NBK1B SPOT</b>							<b>80,000,000,000.00</b>	<b>800,000</b>	<b>200,000</b>
<b>Total For NBK1B</b>							<b>80,000,000,000.00</b>	<b>800,000</b>	<b>200,000</b>
NBK2A On 15/09/2015 Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	2,015,000
<b>Total NBK2A SPOT</b>							<b>1,000,000,000.00</b>	<b>10,000</b>	<b>2,015,000</b>
<b>Total For NBK2A</b>							<b>1,000,000,000.00</b>	<b>10,000</b>	<b>2,015,000</b>
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	100.00000			500,000,000.00	5,000	6,000,000
<b>Total NBK3A SPOT</b>							<b>500,000,000.00</b>	<b>5,000</b>	<b>6,000,000</b>
<b>Total For NBK3A</b>							<b>500,000,000.00</b>	<b>5,000</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>
NBK6A On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
<b>Total NBK6A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For NBK6A</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			1,700,000,000.00	17,000	8,000,000
<b>Total NBK9A SPOT</b>							<b>1,700,000,000.00</b>	<b>17,000</b>	<b>8,000,000</b>
<b>Total For NBK9A</b>							<b>1,700,000,000.00</b>	<b>17,000</b>	<b>8,000,000</b>
NBK9E On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK9B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	11,840,000
<b>Total NBK11 SPOT</b>							<b>160,000,000,000.00</b>	<b>1,600,000</b>	<b>11,840,000</b>
<b>Total For NBK11</b>							<b>160,000,000,000.00</b>	<b>1,600,000</b>	<b>11,840,000</b>
NBRN On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBRN1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBRN1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 21/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NCLN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN: On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
NCLN6 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>
NCLN6 On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN66 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED12A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED12B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED6 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED7 On 08/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
<b>Total NED8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For NED8</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
NED9 On 06/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NED9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NEDH1A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NEDH1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NET39 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET39 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET39</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB6 On 29/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB9 On 17/10/2011 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000
<b>Total NILB9 SPOT</b>							<b>20,000,000,000.00</b>	<b>200,000</b>	<b>100,000</b>
<b>Total For NILB9</b>							<b>20,000,000,000.00</b>	<b>200,000</b>	<b>100,000</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>
NQ1A10 On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NQ1A11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0
<b>Total NQ1A12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0
<b>Total NQ1A13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1B10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0
<b>Total NQ1B11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0
<b>Total NQ1B12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1C10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0
<b>Total NQ1C11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0
<b>Total NQ1C12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1 On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1A7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1 On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NQF1A8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1A On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1A9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1B7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1B7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1B9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1C On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1C7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1C7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1C9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1C9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1D5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0
<b>Total NQF1D6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NRA013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NRA014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NRA014</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	17,000,000
<b>Total NRA018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>17,000,000</b>
<b>Total For NRA018</b>							<b>0.00</b>	<b>0</b>	<b>17,000,000</b>
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NRA01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			0.00	0	9,001,000
<b>Total NRA022 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>9,001,000</b>
<b>Total For NRA022</b>							<b>0.00</b>	<b>0</b>	<b>9,001,000</b>
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	68,000,000
<b>Total NRA023 SPOT</b>						<b>400,000,000,000.00</b>		<b>4,000,000</b>	<b>68,000,000</b>
<b>Total For NRA023</b>						<b>400,000,000,000.00</b>		<b>4,000,000</b>	<b>68,000,000</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
<b>Total NRA028 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For NRA028</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
NTC07 On 01/03/2012 Spot Bond			8.07500	8.07500			0.00	0	0
<b>Total NTC07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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>
OCT1/ On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1/ On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1C On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1E1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1E1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OML0 On 27/10/2015 Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	1,000,000
<b>Total OML01 SPOT</b>							<b>1,000,000,000.00</b>	<b>10,000</b>	<b>1,000,000</b>
<b>Total For OML01</b>							<b>1,000,000,000.00</b>	<b>10,000</b>	<b>1,000,000</b>
OMN0 On 28/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OMN01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OMN01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTC1/ On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OTC1AU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTC1AU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA/ On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total PC2B4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2B4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2C <sup>4</sup> On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2C4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2C4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2D <sup>4</sup> On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PCF0 <sup>3</sup> On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PCF03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PCF03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PNP0 <sup>2</sup> On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PNP02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PNP02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A <sup>1</sup> On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A <sup>2</sup> On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A <sup>3</sup> On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A3B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A3B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A <sup>4</sup> On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A <sup>5</sup> On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2A9D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A9D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A <sup>6</sup> On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total PR2D1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2D4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRM14 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>
PRP14 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1E On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP24 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total PRP2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For PRP2A2</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
PSG01 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PSG01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PSG01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R009P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R009P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R010P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R120C On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R120C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R120C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Spot Bond			5.47000	5.53500			0.00	0	12,518,567
<b>Total R155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>12,518,567</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>12,518,567</b>
R155P On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R155P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			7.42000	7.48500		135,061,924,835,320.00	18,202,415,746	10,926,106,000	
<b>Total R157 SPOT</b>						<b>135,061,924,835,320.00</b>	<b>18,202,415,746</b>	<b>10,926,106,000</b>	
<b>Total For R157</b>						<b>135,061,924,835,320.00</b>	<b>18,202,415,746</b>	<b>10,926,106,000</b>	
R158P On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R158P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R158P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R159P On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R159P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R159P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R179 On 01/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R179 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R179</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.52500	8.60000		74,912,515,700,275.00	8,787,391,871	9,576,844,000	
<b>Total R186 SPOT</b>						<b>74,912,515,700,275.00</b>	<b>8,787,391,871</b>	<b>9,576,844,000</b>	
<b>Total For R186</b>						<b>74,912,515,700,275.00</b>	<b>8,787,391,871</b>	<b>9,576,844,000</b>	
R187P On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R187P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R187P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R188P On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R188P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R188P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R189 On 31/03/2013 Spot Bond			1.20000	1.20000		50,456,160,000.00	42,046,800	2,675,023,400	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R189 SPOT</b>							<b>50,456,160,000.00</b>	<b>42,046,800</b>	<b>2,675,023,400</b>
<b>Total For R189</b>							<b>50,456,160,000.00</b>	<b>42,046,800</b>	<b>2,675,023,400</b>
R197 On 07/12/2023 Spot Bond			2.57000	2.57000			1,516,156,080,000.00	589,944,000	284,283,231
<b>Total R197 SPOT</b>							<b>1,516,156,080,000.00</b>	<b>589,944,000</b>	<b>284,283,231</b>
<b>Total For R197</b>							<b>1,516,156,080,000.00</b>	<b>589,944,000</b>	<b>284,283,231</b>
R201 On 21/12/2014 Spot Bond			7.05500	7.11000			10,602,959,500,000.00	1,502,900,000	3,307,222,000
<b>Total R201 SPOT</b>							<b>10,602,959,500,000.00</b>	<b>1,502,900,000</b>	<b>3,307,222,000</b>
<b>Total For R201</b>							<b>10,602,959,500,000.00</b>	<b>1,502,900,000</b>	<b>3,307,222,000</b>
R202 On 07/12/2033 Spot Bond			2.57000	2.54000			4,439,687,850,000.00	1,727,505,000	1,313,828,330
<b>Total R202 SPOT</b>							<b>4,439,687,850,000.00</b>	<b>1,727,505,000</b>	<b>1,313,828,330</b>
<b>Total For R202</b>							<b>4,439,687,850,000.00</b>	<b>1,727,505,000</b>	<b>1,313,828,330</b>
R203 On 15/09/2017 Spot Bond			8.04000	8.09500			39,038,622,000,000.00	4,855,550,000	4,619,292,000
<b>Total R203 SPOT</b>							<b>39,038,622,000,000.00</b>	<b>4,855,550,000</b>	<b>4,619,292,000</b>
<b>Total For R203</b>							<b>39,038,622,000,000.00</b>	<b>4,855,550,000</b>	<b>4,619,292,000</b>
R204 On 21/12/2018 Spot Bond			8.22500	8.27500			62,427,412,775,000.00	7,589,959,000	7,149,645,000
<b>Total R204 SPOT</b>							<b>62,427,412,775,000.00</b>	<b>7,589,959,000</b>	<b>7,149,645,000</b>
<b>Total For R204</b>							<b>62,427,412,775,000.00</b>	<b>7,589,959,000</b>	<b>7,149,645,000</b>
R205 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Spot Bond			6.87500	6.94500			16,038,687,500,000.00	2,332,900,000	2,525,202,000
<b>Total R206 SPOT</b>							<b>16,038,687,500,000.00</b>	<b>2,332,900,000</b>	<b>2,525,202,000</b>
<b>Total For R206</b>							<b>16,038,687,500,000.00</b>	<b>2,332,900,000</b>	<b>2,525,202,000</b>
R207 On 15/01/2020 Spot Bond			8.32000	8.37500			49,509,616,000,000.00	5,950,675,000	7,464,737,000
<b>Total R207 SPOT</b>							<b>49,509,616,000,000.00</b>	<b>5,950,675,000</b>	<b>7,464,737,000</b>
<b>Total For R207</b>							<b>49,509,616,000,000.00</b>	<b>5,950,675,000</b>	<b>7,464,737,000</b>
R208 On 31/03/2021 Spot Bond			8.35000	8.41500			48,108,224,784,100.00	5,761,464,046	8,233,602,000
<b>Total R208 SPOT</b>							<b>48,108,224,784,100.00</b>	<b>5,761,464,046</b>	<b>8,233,602,000</b>
<b>Total For R208</b>							<b>48,108,224,784,100.00</b>	<b>5,761,464,046</b>	<b>8,233,602,000</b>
R209 On 31/03/2036 Spot Bond			8.78000	8.83500			28,923,181,360,000.00	3,294,212,000	10,580,032,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R209 SPOT</b>							<b>28,923,181,360,000.00</b>	<b>3,294,212,000</b>	<b>10,580,032,000</b>
<b>Total For R209</b>							<b>28,923,181,360,000.00</b>	<b>3,294,212,000</b>	<b>10,580,032,000</b>
R210 On 31/03/2028 Spot Bond			2.61000	2.60000			1,183,113,000,000.00	453,300,000	403,839,000
<b>Total R210 SPOT</b>							<b>1,183,113,000,000.00</b>	<b>453,300,000</b>	<b>403,839,000</b>
<b>Total For R210</b>							<b>1,183,113,000,000.00</b>	<b>453,300,000</b>	<b>403,839,000</b>
R211 On 31/01/2017 Spot Bond			2.00000	2.00000			1,543,062,132,000.00	771,531,066	1,339,756,000
<b>Total R211 SPOT</b>							<b>1,543,062,132,000.00</b>	<b>771,531,066</b>	<b>1,339,756,000</b>
<b>Total For R211</b>							<b>1,543,062,132,000.00</b>	<b>771,531,066</b>	<b>1,339,756,000</b>
R212 On 31/01/2022 Spot Bond			2.55000	2.55000			798,456,000,000.00	313,120,000	233,850,000
<b>Total R212 SPOT</b>							<b>798,456,000,000.00</b>	<b>313,120,000</b>	<b>233,850,000</b>
<b>Total For R212</b>							<b>798,456,000,000.00</b>	<b>313,120,000</b>	<b>233,850,000</b>
R213 On 28/02/2031 Spot Bond			8.77500	8.85000			5,568,615,000,000.00	634,600,000	762,200,000
<b>Total R213 SPOT</b>							<b>5,568,615,000,000.00</b>	<b>634,600,000</b>	<b>762,200,000</b>
<b>Total For R213</b>							<b>5,568,615,000,000.00</b>	<b>634,600,000</b>	<b>762,200,000</b>
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			9,139,000,000,000.00	1,406,000,000	2,087,730,000
<b>Total R214 SPOT</b>							<b>9,139,000,000,000.00</b>	<b>1,406,000,000</b>	<b>2,087,730,000</b>
<b>Total For R214</b>							<b>9,139,000,000,000.00</b>	<b>1,406,000,000</b>	<b>2,087,730,000</b>
R220C On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R220C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R220C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R221C On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R221C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R221C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R222C On 15/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R222C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R222C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R223C On 15/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R223C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R223C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R224C On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R224C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R224C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R225C On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R225C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R225C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R226C On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R226C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R226C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R227C On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R227C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R227C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R228C On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R228C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R228C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R229C On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R229C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R229C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R230C On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R230C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R320C On 21/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R320C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R320C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R321C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R321C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R322C On 21/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R322C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R322C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R323C On 21/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R323C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R323C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R324C On 21/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R324C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R324C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R325C On 21/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R325C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R325C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R326C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R326C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R326C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R327C On 21/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R327C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R327C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R328C On 21/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R328C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R328C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R329C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R329C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R330C On 21/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R330C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R331C On 21/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R331C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R332C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R332C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R333C On 21/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R333C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R333C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R334C On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R334C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R334C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R335C On 21/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R335C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R335C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R336C On 21/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R336C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R336C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R337C On 21/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R337C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R337C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R338C On 21/12/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R338C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R338C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R339C On 21/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R339C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R339C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R340C On 21/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R340C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R340C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R341C On 21/06/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R341C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R341C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R342C On 21/12/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R342C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R342C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R343C On 21/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R343C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R343C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R344C On 21/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R344C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R344C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R345C On 21/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R345C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R345C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R346C On 21/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R346C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R346C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R347C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R348C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R349C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R350C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R351C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R351C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R352C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSBf On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total RCSB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC On 06/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC On 09/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RCSC05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RES On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RESB On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RESB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RESB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI 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>
RPG On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPG01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total RW02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RW21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBC2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBC2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	20,000,000
<b>Total SBK12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBK12</b>							<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK5 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	36,120,780
<b>Total SBK5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>36,120,780</b>
<b>Total For SBK5</b>							<b>0.00</b>	<b>0</b>	<b>36,120,780</b>
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	46,600,000
<b>Total SBK7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>46,600,000</b>
<b>Total For SBK7</b>							<b>0.00</b>	<b>0</b>	<b>46,600,000</b>
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000		110,300,000,000.00		1,103,000	3,096,000
<b>Total SBK8 SPOT</b>						<b>110,300,000,000.00</b>		<b>1,103,000</b>	<b>3,096,000</b>
<b>Total For SBK8</b>						<b>110,300,000,000.00</b>		<b>1,103,000</b>	<b>3,096,000</b>
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			0.00	0	3,000,000
<b>Total SBK9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For SBK9</b>							<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBKI11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBKI11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN1E 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>
SBN2C On 31/03/2013 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000
<b>Total SBN20 SPOT</b>							<b>20,000,000,000.00</b>	<b>200,000</b>	<b>100,000</b>
<b>Total For SBN20</b>							<b>20,000,000,000.00</b>	<b>200,000</b>	<b>100,000</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>
SBN2E 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>
SBN3Z 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>
SBN3C 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>
SBN3E 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>
SBN3E On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBN36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN47 On 21/07/2011 Spot Bond			2.50000	2.50000			0.00	0	0
<b>Total SBN47 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN48 On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN49 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBR00 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBR002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBR002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBR00 On 05/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBR003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBR003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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			5,410,000,000,000.00	54,100,000	46,700,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBS15 SPOT</b>							<b>5,410,000,000,000.00</b>	<b>54,100,000</b>	<b>46,700,000</b>
<b>Total For SBS15</b>							<b>5,410,000,000,000.00</b>	<b>54,100,000</b>	<b>46,700,000</b>
SBS18 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	30,000,000
<b>Total SBS19 SPOT</b>							<b>3,000,000,000,000.00</b>	<b>30,000,000</b>	<b>30,000,000</b>
<b>Total For SBS19</b>							<b>3,000,000,000,000.00</b>	<b>30,000,000</b>	<b>30,000,000</b>
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS5 On 07/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			500,000,000.00	5,000	7,000
<b>Total SBS9 SPOT</b>							<b>500,000,000.00</b>	<b>5,000</b>	<b>7,000</b>
<b>Total For SBS9</b>							<b>500,000,000.00</b>	<b>5,000</b>	<b>7,000</b>
SBS10 On 03/07/2013 Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000
<b>Total SBS10 SPOT</b>							<b>400,000,000,000.00</b>	<b>4,000,000</b>	<b>2,000,000</b>
<b>Total For SBS10</b>							<b>400,000,000,000.00</b>	<b>4,000,000</b>	<b>2,000,000</b>
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000			4,900,000,000,000.00	49,000,000	20,000,000
<b>Total SBS11 SPOT</b>							<b>4,900,000,000,000.00</b>	<b>49,000,000</b>	<b>20,000,000</b>
<b>Total For SBS11</b>							<b>4,900,000,000,000.00</b>	<b>49,000,000</b>	<b>20,000,000</b>
SBS11: On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBSI12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM1 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM107 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM107</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SCM2 On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SCM219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SHI02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	1,300,000
<b>Total SLI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,300,000</b>
<b>Total For SLI1</b>							<b>0.00</b>	<b>0</b>	<b>1,300,000</b>
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
<b>Total SLI2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For SLI2</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			700,000,000.00	7,000	7,000
<b>Total SMF1 SPOT</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>7,000</b>
<b>Total For SMF1</b>							<b>700,000,000.00</b>	<b>7,000</b>	<b>7,000</b>
SMF2 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SMF2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SMF2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SMF3 On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SMF3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SMF3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	7,000,000
<b>Total SNT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>7,000,000</b>
<b>Total For SNT01</b>							<b>0.00</b>	<b>0</b>	<b>7,000,000</b>
SYN81 On 04/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SYN816 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN816</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN81 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN817 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN817</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN81 On 18/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN819 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN819</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN820 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN820</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN821 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN821</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN822 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN822</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN823 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN823</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN824 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN824</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN826 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN826</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN827 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN827</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SYN828 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN828</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN82 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN829 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN829</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN830 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN830</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN831 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN831</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN832 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN832</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN833 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN833</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN834 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN834</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN835 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN835</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN836 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN836</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN837 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN837</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SYN838 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN838</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SZ18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	1,300,000
<b>Total SZ25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>1,300,000</b>
<b>Total For SZ25</b>							<b>0.00</b>	<b>0</b>	<b>1,300,000</b>
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total T018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS68 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS68U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS68U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0
<b>Total TFS73 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS73</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS77 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS77</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS78 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS78</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS79 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS79 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS79</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS80 On 18/08/2011 Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	2,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TFS80 SPOT</b>							<b>800,000,000,000.00</b>	<b>8,000,000</b>	<b>2,000,000</b>
<b>Total For TFS80</b>							<b>800,000,000,000.00</b>	<b>8,000,000</b>	<b>2,000,000</b>
TFS81 On 30/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS81 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS81</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS82 On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS82 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS82</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TH7A2 On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TH7A2A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH7A2A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6E On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6C On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7E On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total THE7B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8I On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TL12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			0.00	0	2,000,000
<b>Total TL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
<b>Total For TL15</b>							<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
TL20 On 22/02/2020 Spot Bond			6.00000	6.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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			99,400,000,000.00	994,000	995,978,000
<b>Total TN17 SPOT</b>							<b>99,400,000,000.00</b>	<b>994,000</b>	<b>995,978,000</b>
<b>Total For TN17</b>							<b>99,400,000,000.00</b>	<b>994,000</b>	<b>995,978,000</b>
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			0.00	0	333,005,000
<b>Total TN20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>333,005,000</b>
<b>Total For TN20</b>							<b>0.00</b>	<b>0</b>	<b>333,005,000</b>
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			0.00	0	161,400,000
<b>Total TN23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>161,400,000</b>
<b>Total For TN23</b>							<b>0.00</b>	<b>0</b>	<b>161,400,000</b>
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	33,000,000
<b>Total TN25 SPOT</b>							<b>300,000,000,000.00</b>	<b>3,000,000</b>	<b>33,000,000</b>
<b>Total For TN25</b>							<b>300,000,000,000.00</b>	<b>3,000,000</b>	<b>33,000,000</b>
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	81,330,000
<b>Total TN27 SPOT</b>							<b>2,300,000,000.00</b>	<b>23,000</b>	<b>81,330,000</b>
<b>Total For TN27</b>							<b>2,300,000,000.00</b>	<b>23,000</b>	<b>81,330,000</b>
TNF11 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TNF11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			0.00	0	0
<b>Total TR30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
<b>Total TR31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TR32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TSP111 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP111</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP117 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP117</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP118 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP118</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 14/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP119 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP119</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP120 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP120</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 02/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP121 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP121</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP122 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP122</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	35,010,000
<b>Total UG21 SPOT</b>							<b>2,000,000,000.00</b>	<b>20,000</b>	<b>35,010,000</b>
<b>Total For UG21</b>							<b>2,000,000,000.00</b>	<b>20,000</b>	<b>35,010,000</b>
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	11,000,000
<b>Total UTR02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>11,000,000</b>
<b>Total For UTR02</b>							<b>0.00</b>	<b>0</b>	<b>11,000,000</b>
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total VIP1C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VIP1C On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VIP1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VIP1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
VOYT01 On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VOYT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VOYT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			0.00	0	55,722,000
<b>Total WS04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>55,722,000</b>
<b>Total For WS04</b>							<b>0.00</b>	<b>0</b>	<b>55,722,000</b>
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	206,000,000
<b>Total WS05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>206,000,000</b>
<b>Total For WS05</b>							<b>0.00</b>	<b>0</b>	<b>206,000,000</b>
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	500,000
<b>Total WSP1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>
<b>Total For WSP1</b>							<b>0.00</b>	<b>0</b>	<b>500,000</b>
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			0.00	0	73,000,000
<b>Total WSP2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>73,000,000</b>
<b>Total For WSP2</b>							<b>0.00</b>	<b>0</b>	<b>73,000,000</b>
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total WSP3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total WSP4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			0.00	0	130,000,000
<b>Total WSP5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For WSP5</b>							<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Z006 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z006</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z009 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z009</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z071 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z071</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z083 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z083</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA001 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA002 On 16/08/2024 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ZA002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA003 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA004 On 12/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA005 On 12/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA007 On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA007 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA007</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA008 On 19/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA008 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA008</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA009 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA009 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA009</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA010 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA010 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA010</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA011 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA011 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA011</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA012 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA012</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ZA013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA015 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA015</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA016 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA016</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA021 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA021</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA022 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA022</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ZA023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA023</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>539,057,629,676,695.00</b>	<b>64,952,334,565</b>	<b>78,725,080,150</b>
<b>Total for SPOT :</b>							<b>539,057,629,676,695.00</b>	<b>64,952,334,565</b>	<b>78,725,080,150</b>
<b>Total Futures</b>							<b>539,057,629,676,695.00</b>	<b>64,952,335,565</b>	<b>78,725,295,586</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>11,720</b>
<b>Grand Total:</b>							<b>539,057,629,676,695.00</b>	<b>64,952,335,565</b>	<b>78,725,307,306</b>