



# Interest Rates Daily MTM Report

Daily summary for: 25/08/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 24/10/2011 Can-Do Future			7.29360	7.29520		18.22	0.00	0	0
<b>Total ANY DAY EXPIRY CAAG \$ Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY D On 24/10/2011 Can-Do Future	6.70	Call		616.00000	617,000	16.54	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.70	Put		21.00000	23,000	16.54	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.75	Call		572.00000	572,000	16.52	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.75	Put		27.00000	28,000	16.52	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.65	Call		661.00000	662,000	16.56	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	6.65	Put		16.00000	18,000	16.56	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.00	Put		77.00000	80,000	16.70	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.00	Call		372.00000	374,000	16.70	0.00	0	14,286
ANY D On 24/10/2011 Can-Do Future	7.40	Put		278.00000	282,000	18.95	0.00	0	0
ANY D On 24/10/2011 Can-Do Future	7.40	Call		173.00000	176,000	18.95	0.00	0	6,757
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>21,043</b>
<b>Total For ANY DAY EXPIRY</b>							<b>0.00</b>	<b>0</b>	<b>21,043</b>
ANY D On 26/08/2011 Can-Do Future			7.23670	7.23370		20.70	0.00	0	0
<b>Total ANY DAY EXPIRY CAAI \$ Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY D On 26/08/2011 Can-Do Future	7.10	Call		141.00000	139,000	22.48	0.00	0	0
ANY D On 26/08/2011 Can-Do Future	7.10	Put		7.00000	2,000	22.48	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 26/08/2011 Can-Do Future	7.15	Call		99.00000	93,000	21.89	0.00	0	0
ANY D On 26/08/2011 Can-Do Future	7.15	Put		15.00000	6,000	21.89	0.00	0	0
ANY D On 26/08/2011 Can-Do Future	7.05	Call		187.00000	187,000	23.08	0.00	0	0
ANY D On 26/08/2011 Can-Do Future	7.05	Put		3.00000	0,000	23.08	0.00	0	25,000
<b>Total ANY DAY EXPIRY CAAI \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total For ANY DAY EXPIRY</b>							<b>0.00</b>	<b>0</b>	<b>25,000</b>
CF CA On 19/09/2011 Can-Do Future			0.00200	0.00290			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			0.29110	0.30880			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>90,329</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
<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>

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R210</b>							<b>0.00</b>	<b>0</b>	<b>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 03/11/2011 Bond Future			6.73600	6.72000		3.25	0.00	0	15,490
R157 On 02/02/2012 Bond Future			6.78700	6.77100		3.50	0.00	0	0
R157 On 03/05/2012 Bond Future			6.84900	6.83100		3.50	0.00	0	0
R157 On 02/08/2012 Bond Future			6.92800	6.90800		3.50	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>15,490</b>
R157 On 03/11/2011 Bond Future	8.25	Call		5,655.00000	5,594,000	3.47	0.00	0	0
R157 On 03/11/2011 Bond Future	8.25	Put		0.00000	0,000	3.47	0.00	0	0
R157 On 03/11/2011 Bond Future	8.30	Call		5,834.00000	5,773,000	3.49	0.00	0	0
R157 On 03/11/2011 Bond Future	8.30	Put		0.00000	0,000	3.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.20	Call		5,476.00000	5,415,000	3.45	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1.00000	1,000	3.45	0.00	0	0
R157	On	03/11/2011	Bond Future	6.55	Put		1,044.00000	1,080,000	3.05	0.00	0	0
R157	On	03/11/2011	Bond Future	6.55	Call		395.00000	370,000	3.05	0.00	0	1,200
R157	On	03/11/2011	Bond Future	7.00	Put		279.00000	291,000	3.12	0.00	0	0
R157	On	03/11/2011	Bond Future	7.00	Call		1,339.00000	1,290,000	3.12	0.00	0	400
R157	On	03/11/2011	Bond Future	7.10	Call		1,630.00000	1,578,000	3.15	0.00	0	0
R157	On	03/11/2011	Bond Future	7.10	Put		194.00000	203,000	3.15	0.00	0	400
R157	On	03/11/2011	Bond Future	7.55	Call		3,138.00000	3,078,000	3.26	0.00	0	0
R157	On	03/11/2011	Bond Future	7.55	Put		29.00000	29,000	3.26	0.00	0	1,200
R157	On	02/02/2012	Bond Future	8.50	Call		5,992.00000	5,937,000	3.80	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		34.00000	36,000	3.80	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		6,155.00000	6,099,000	3.82	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		30.00000	31,000	3.82	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		5,830.00000	5,774,000	3.79	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		39.00000	40,000	3.79	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Call		4,761.00000	4,707,000	3.65	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		178.00000	183,000	3.65	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		4,905.00000	4,850,000	3.67	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		165.00000	169,000	3.67	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		4,618.00000	4,564,000	3.64	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		193.00000	198,000	3.64	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Call		3,814.00000	3,764,000	3.58	0.00	0	0
R157	On	02/08/2012	Bond Future	8.00	Put		529.00000	540,000	3.58	0.00	0	0
R157	On	02/08/2012	Bond Future	8.05	Call		3,934.00000	3,884,000	3.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.05	Put		501.00000	513,000	3.59	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Call		3,695.00000	3,645,000	3.56	0.00	0	0
R157	On	02/08/2012	Bond Future	7.95	Put		558.00000	569,000	3.56	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,200</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>18,690</b>
R186	On	03/11/2011	Bond Future			8.13700	8.16400		10.25	23,749,144.37	191	24,819
R186	On	02/02/2012	Bond Future			8.19800	8.22500		11.50	0.00	0	2,501
R186	On	03/05/2012	Bond Future			8.26300	8.29100		11.50	0.00	0	0
R186	On	02/08/2012	Bond Future			8.33300	8.36200		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>23,749,144.37</b>	<b>191</b>	<b>27,320</b>
R186	On	03/11/2011	Bond Future	9.00	Call		8,027.00000	8,267,000	10.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		209.00000	184,000	10.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		8,438.00000	8,682,000	10.64	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		177.00000	155,000	10.64	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		7,619.00000	7,855,000	10.57	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		248.00000	218,000	10.57	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		467.00000	418,000	10.43	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		6,026.00000	6,243,000	10.43	0.00	0	5,600
R186	On	03/11/2011	Bond Future	8.10	Put		2,521.00000	2,365,000	10.01	0.00	0	0
R186	On	03/11/2011	Bond Future	8.10	Call		1,890.00000	2,000,000	10.01	0.00	0	1,275
R186	On	03/11/2011	Bond Future	8.35	Put		1,416.00000	1,306,000	10.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.35	Call		3,222.00000	3,378,000	10.16	0.00	0	425
R186	On	03/11/2011	Bond Future	8.55	Call		4,540.00000	4,730,000	10.29	0.00	0	0
R186	On	03/11/2011	Bond Future	8.55	Put		835.00000	760,000	10.29	0.00	0	425
R186	On	03/11/2011	Bond Future	9.10	Call		8,852.00000	9,098,000	10.68	0.00	0	0
R186	On	03/11/2011	Bond Future	9.10	Put		149.00000	130,000	10.68	0.00	0	1,275



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.00	Call		8,278.00000	8,479,000	11.69	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		1,125.00000	1,065,000	11.69	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		8,629.00000	8,834,000	11.73	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		1,036.00000	980,000	11.73	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		7,931.00000	8,127,000	11.65	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		1,221.00000	1,156,000	11.65	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		8,556.00000	8,742,000	11.70	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		2,100.00000	2,021,000	11.70	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		8,874.00000	9,064,000	11.73	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		1,983.00000	1,907,000	11.73	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		8,241.00000	8,424,000	11.66	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		2,224.00000	2,141,000	11.66	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Call		7,065.00000	7,229,000	11.25	0.00	0	0
R186	On	02/08/2012	Bond Future	8.75	Put		3,532.00000	3,426,000	11.25	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Call		7,353.00000	7,520,000	11.30	0.00	0	0
R186	On	02/08/2012	Bond Future	8.80	Put		3,376.00000	3,273,000	11.30	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Call		6,787.00000	6,947,000	11.21	0.00	0	0
R186	On	02/08/2012	Bond Future	8.70	Put		3,701.00000	3,591,000	11.21	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>9,000</b>
<b>Total For R186</b>										<b>23,749,144.37</b>	<b>191</b>	<b>36,320</b>
R189	On	03/11/2011	Bond Future			213.97657	213.97267			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R189	On	03/11/2011	Bond Future	212.00	Call		1,973.00000	1,977,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.05	Call		1,923.00000	1,927,000		0.00	0	0
R189	On	03/11/2011	Bond Future	212.05	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
R189	On	03/11/2011	Bond Future	211.95	Call		2,023.00000	2,027,000		0.00	0	0
R189	On	03/11/2011	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	03/11/2011	Bond Future			245.68197	245.89658			0.00	0	183
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>183</b>
R197	On	03/11/2011	Bond Future	238.50	Call		7,397.00000	7,182,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.55	Call		7,347.00000	7,132,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.45	Call		7,447.00000	7,232,000		0.00	0	0
R197	On	03/11/2011	Bond Future	238.45	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>183</b>
R201	On	03/11/2011	Bond Future			6.38700	6.37100		2.75	0.00	0	1,348
R201	On	02/02/2012	Bond Future			6.40800	6.39100		2.75	0.00	0	0
R201	On	03/05/2012	Bond Future			6.44100	6.42200		2.75	0.00	0	0
R201	On	02/08/2012	Bond Future			6.49200	6.47100		2.75	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,348</b>
R201	On	03/11/2011	Bond Future	8.00	Call		4,601.00000	4,555,000	3.01	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	1,000	3.01	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		4,738.00000	4,692,000	3.04	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	3.04	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		4,464.00000	4,417,000	3.00	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1.00000	0,000	3.00	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		4,853.00000	4,808,000	3.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		9.00000	9,000	3.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.30	Call		4,979.00000	4,933,000	3.09	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		8.00000	8,000	3.09	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		4,728.00000	4,683,000	3.06	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		10.00000	11,000	3.06	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		3,336.00000	3,293,000	2.88	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		131.00000	135,000	2.88	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		3,444.00000	3,401,000	2.89	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		121.00000	125,000	2.89	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		3,229.00000	3,186,000	2.87	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		143.00000	146,000	2.87	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Call		2,599.00000	2,561,000	2.75	0.00	0	0
R201	On	02/08/2012	Bond Future	7.50	Put		330.00000	339,000	2.75	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Call		2,691.00000	2,653,000	2.77	0.00	0	0
R201	On	02/08/2012	Bond Future	7.55	Put		314.00000	323,000	2.77	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Call		2,509.00000	2,471,000	2.73	0.00	0	0
R201	On	02/08/2012	Bond Future	7.45	Put		349.00000	358,000	2.73	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>1,348</b>
R202	On	03/11/2011	Bond Future			185.90060	185.88818			0.00	0	24,816
R202	On	02/02/2012	Bond Future			186.06527	186.05315			0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>24,816</b>
R202	On	03/11/2011	Bond Future	0.50	Call		185,388.00000	185,401,000		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		185,338.00000	185,351,000		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		185,438.00000	185,451,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.00	Call		9,053.00000	9,065,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.05	Call		9,003.00000	9,015,000		0.00	0	0
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0
R202	On	02/02/2012	Bond Future	176.95	Call		9,103.00000	9,115,000		0.00	0	0
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>24,816</b>
R203	On	03/11/2011	Bond Future			7.45600	7.44100		5.25	0.00	0	2,133
R203	On	02/02/2012	Bond Future			7.53000	7.51400		5.75	0.00	0	0
R203	On	03/05/2012	Bond Future			7.61200	7.59600		5.75	0.00	0	0
R203	On	02/08/2012	Bond Future			7.70600	7.68900		5.25	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,133</b>
R203	On	03/11/2011	Bond Future	8.50	Call		4,940.00000	4,869,000	5.47	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		22.00000	22,000	5.47	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		5,161.00000	5,090,000	5.49	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		18.00000	18,000	5.49	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		4,720.00000	4,649,000	5.45	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		27.00000	28,000	5.45	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		5,672.00000	5,603,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		177.00000	182,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		5,872.00000	5,802,000	6.03	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		163.00000	166,000	6.03	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		5,475.00000	5,407,000	5.96	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		195.00000	201,000	5.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Call		5,379.00000	5,318,000	5.99	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		442.00000	452,000	5.99	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		5,557.00000	5,495,000	6.02	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		413.00000	421,000	6.02	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		5,203.00000	5,142,000	5.97	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		474.00000	483,000	5.97	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Call		4,198.00000	4,142,000	5.25	0.00	0	0
R203	On	02/08/2012	Bond Future	8.50	Put		846.00000	861,000	5.25	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Call		4,358.00000	4,302,000	5.29	0.00	0	0
R203	On	02/08/2012	Bond Future	8.55	Put		803.00000	819,000	5.29	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Call		4,041.00000	3,986,000	5.22	0.00	0	0
R203	On	02/08/2012	Bond Future	8.45	Put		891.00000	908,000	5.22	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>2,133</b>
R204	On	03/11/2011	Bond Future			7.66500	7.64500		6.25	0.00	0	2,872
R204	On	02/02/2012	Bond Future			7.73600	7.71500		6.75	0.00	0	0
R204	On	03/05/2012	Bond Future			7.81600	7.79400		7.00	0.00	0	0
R204	On	02/08/2012	Bond Future			7.90700	7.88400		6.50	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,872</b>
R204	On	03/11/2011	Bond Future	8.75	Call		5,860.00000	5,752,000	6.50	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		25.00000	26,000	6.50	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		6,109.00000	6,001,000	6.53	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		20.00000	21,000	6.53	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		5,611.00000	5,504,000	6.48	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		31.00000	33,000	6.48	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		6,721.00000	6,617,000	7.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Put		179.00000	186,000	7.15	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		6,948.00000	6,842,000	7.18	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		162.00000	168,000	7.18	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		6,496.00000	6,392,000	7.12	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		199.00000	206,000	7.12	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		5,502.00000	5,409,000	7.14	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		741.00000	761,000	7.14	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		5,697.00000	5,603,000	7.16	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		695.00000	714,000	7.16	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		5,309.00000	5,217,000	7.11	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		790.00000	811,000	7.11	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Call		4,295.00000	4,213,000	6.50	0.00	0	0
R204	On	02/08/2012	Bond Future	8.50	Put		1,300.00000	1,332,000	6.50	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Call		4,470.00000	4,386,000	6.54	0.00	0	0
R204	On	02/08/2012	Bond Future	8.55	Put		1,237.00000	1,267,000	6.54	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Call		4,124.00000	4,043,000	6.47	0.00	0	0
R204	On	02/08/2012	Bond Future	8.45	Put		1,368.00000	1,401,000	6.47	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>2,872</b>
R206	On	03/11/2011	Bond Future			6.04100	6.02400		2.00	0.00	0	12,577
R206	On	02/02/2012	Bond Future			6.02100	6.00200		2.00	0.00	0	0
R206	On	03/05/2012	Bond Future			6.01400	5.99200		2.00	0.00	0	0
R206	On	02/08/2012	Bond Future			6.01900	5.99300		1.75	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>12,577</b>
R206	On	03/11/2011	Bond Future	7.75	Call		3,477.00000	3,442,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.80	Call		3,576.00000	3,541,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.21	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		3,379.00000	3,344,000	2.20	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.20	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		3,588.00000	3,554,000	2.24	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		4.00000	5,000	2.24	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		3,675.00000	3,641,000	2.25	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		3.00000	4,000	2.25	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		3,501.00000	3,467,000	2.22	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		5.00000	6,000	2.22	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		2,465.00000	2,432,000	2.08	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		76.00000	79,000	2.08	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		2,538.00000	2,505,000	2.10	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		71.00000	74,000	2.10	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		2,393.00000	2,361,000	2.07	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		82.00000	86,000	2.07	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Call		1,858.00000	1,828,000	1.75	0.00	0	0
R206	On	02/08/2012	Bond Future	7.25	Put		146.00000	152,000	1.75	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Call		1,918.00000	1,887,000	1.76	0.00	0	0
R206	On	02/08/2012	Bond Future	7.30	Put		139.00000	143,000	1.76	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Call		1,800.00000	1,769,000	1.74	0.00	0	0
R206	On	02/08/2012	Bond Future	7.20	Put		155.00000	160,000	1.74	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>12,577</b>
R207	On	03/11/2011	Bond Future			7.86900	7.86400		7.00	985,850.50	10	7,549

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future			7.93900	7.93500		8.00	0.00	0	0
R207	On	03/05/2012	Bond Future			8.02000	8.01500		8.00	0.00	0	0
R207	On	02/08/2012	Bond Future			8.11000	8.10500		7.50	0.00	0	0
<b>Total R207 Future</b>										<b>985,850.50</b>	<b>10</b>	<b>7,549</b>
R207	On	03/11/2011	Bond Future	8.75	Call		5,054.00000	5,024,000	7.28	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		69.00000	68,000	7.28	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		5,313.00000	5,283,000	7.31	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		57.00000	56,000	7.31	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		4,796.00000	4,766,000	7.25	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		84.00000	83,000	7.25	0.00	0	0
R207	On	03/11/2011	Bond Future	7.90	Put		1,083.00000	1,088,000	6.83	0.00	0	0
R207	On	03/11/2011	Bond Future	7.90	Call		1,292.00000	1,268,000	6.83	0.00	0	2,000
R207	On	03/11/2011	Bond Future	8.15	Call		2,195.00000	2,167,000	6.95	0.00	0	0
R207	On	03/11/2011	Bond Future	8.15	Put		549.00000	550,000	6.95	0.00	0	2,000
R207	On	03/11/2011	Bond Future	8.35	Call		3,070.00000	3,040,000	7.06	0.00	0	0
R207	On	03/11/2011	Bond Future	8.35	Put		294.00000	293,000	7.06	0.00	0	2,000
R207	On	03/11/2011	Bond Future	7.30	Put		3,529.00000	3,550,000	6.54	0.00	0	0
R207	On	03/11/2011	Bond Future	7.30	Call		177.00000	169,000	6.54	0.00	0	900
R207	On	03/11/2011	Bond Future	7.75	Put		1,540.00000	1,549,000	6.76	0.00	0	0
R207	On	03/11/2011	Bond Future	7.75	Call		874.00000	854,000	6.76	0.00	0	300
R207	On	03/11/2011	Bond Future	7.95	Put		953.00000	958,000	6.86	0.00	0	300
R207	On	03/11/2011	Bond Future	7.95	Call		1,452.00000	1,428,000	6.86	0.00	0	0
R207	On	03/11/2011	Bond Future	8.40	Call		3,305.00000	3,275,000	7.08	0.00	0	0
R207	On	03/11/2011	Bond Future	8.40	Put		250.00000	249,000	7.08	0.00	0	900
R207	On	02/02/2012	Bond Future	9.00	Call		6,140.00000	6,116,000	8.30	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.00	Put		341.00000	339,000	8.30	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		6,371.00000	6,347,000	8.33	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		310.00000	309,000	8.33	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		5,911.00000	5,888,000	8.27	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		374.00000	373,000	8.27	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		5,029.00000	5,005,000	8.15	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		1,088.00000	1,091,000	8.15	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		5,225.00000	5,201,000	8.18	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		1,023.00000	1,027,000	8.18	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		4,836.00000	4,811,000	8.12	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		1,156.00000	1,159,000	8.12	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Call		4,740.00000	4,718,000	7.50	0.00	0	0
R207	On	02/08/2012	Bond Future	8.75	Put		1,370.00000	1,375,000	7.50	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Call		4,929.00000	4,906,000	7.55	0.00	0	0
R207	On	02/08/2012	Bond Future	8.80	Put		1,304.00000	1,308,000	7.55	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Call		4,556.00000	4,534,000	7.46	0.00	0	0
R207	On	02/08/2012	Bond Future	8.70	Put		1,442.00000	1,447,000	7.46	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>8,400</b>
<b>Total For R207</b>										<b>985,850.50</b>	<b>10</b>	<b>15,949</b>
R208	On	03/11/2011	Bond Future			7.90600	7.89100		8.25	0.00	0	7,314
R208	On	02/02/2012	Bond Future			7.97000	7.95500		8.75	0.00	0	0
R208	On	03/05/2012	Bond Future			8.04200	8.02600		9.00	0.00	0	0
R208	On	02/08/2012	Bond Future			8.12100	8.10500		8.25	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>7,314</b>
R208	On	03/11/2011	Bond Future	8.75	Call		5,255.00000	5,165,000	8.44	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		92.00000	95,000	8.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Call		5,529.00000	5,438,000	8.48	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		77.00000	79,000	8.48	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		4,984.00000	4,894,000	8.40	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		111.00000	115,000	8.40	0.00	0	0
R208	On	03/11/2011	Bond Future	7.95	Put		1,120.00000	1,154,000	7.91	0.00	0	0
R208	On	03/11/2011	Bond Future	7.95	Call		1,487.00000	1,427,000	7.91	0.00	0	1,995
R208	On	03/11/2011	Bond Future	8.20	Put		572.00000	589,000	8.06	0.00	0	0
R208	On	03/11/2011	Bond Future	8.20	Call		2,473.00000	2,397,000	8.06	0.00	0	665
R208	On	03/11/2011	Bond Future	8.40	Call		3,415.00000	3,331,000	8.19	0.00	0	0
R208	On	03/11/2011	Bond Future	8.40	Put		310.00000	320,000	8.19	0.00	0	665
R208	On	03/11/2011	Bond Future	8.90	Call		6,079.00000	5,987,000	8.55	0.00	0	0
R208	On	03/11/2011	Bond Future	8.90	Put		52.00000	54,000	8.55	0.00	0	1,995
R208	On	02/02/2012	Bond Future	9.00	Call		6,487.00000	6,404,000	9.14	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		387.00000	396,000	9.14	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		6,732.00000	6,648,000	9.18	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		354.00000	361,000	9.18	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		6,243.00000	6,161,000	9.10	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		423.00000	433,000	9.10	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		6,430.00000	6,350,000	9.40	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		857.00000	872,000	9.40	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		6,653.00000	6,572,000	9.44	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		805.00000	819,000	9.44	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		6,209.00000	6,130,000	9.36	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		911.00000	927,000	9.36	0.00	0	0
R208	On	02/08/2012	Bond Future	8.75	Call		5,124.00000	5,055,000	8.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.75	Put		1,473.00000	1,497,000	8.25	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Call		5,330.00000	5,260,000	8.31	0.00	0	0
R208	On	02/08/2012	Bond Future	8.80	Put		1,404.00000	1,426,000	8.31	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Call		4,924.00000	4,856,000	8.20	0.00	0	0
R208	On	02/08/2012	Bond Future	8.70	Put		1,549.00000	1,574,000	8.20	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>5,320</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>12,634</b>
R209	On	03/11/2011	Bond Future			8.43100	8.48200		13.75	7,980,189.30	102	1,454
R209	On	02/02/2012	Bond Future			8.48200	8.53500		14.75	0.00	0	0
R209	On	03/05/2012	Bond Future			8.53700	8.59200		15.25	0.00	0	0
R209	On	02/08/2012	Bond Future			8.59600	8.65200		14.75	0.00	0	0
<b>Total R209 Future</b>										<b>7,980,189.30</b>	<b>102</b>	<b>1,454</b>
R209	On	03/11/2011	Bond Future	8.75	Call		3,126.00000	3,419,000	13.54	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		937.00000	802,000	13.54	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		3,404.00000	3,710,000	13.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		818.00000	696,000	13.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,857.00000	3,136,000	13.49	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		1,069.00000	920,000	13.49	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		5,223.00000	5,529,000	14.75	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		1,528.00000	1,394,000	14.75	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		5,490.00000	5,804,000	14.80	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		1,414.00000	1,288,000	14.80	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		4,961.00000	5,259,000	14.70	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		1,649.00000	1,507,000	14.70	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		5,642.00000	5,935,000	15.25	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		2,421.00000	2,262,000	15.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.05	Call		5,889.00000	6,188,000	15.31	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		2,288.00000	2,135,000	15.31	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		5,401.00000	5,687,000	15.20	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		2,563.00000	2,397,000	15.20	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Call		7,009.00000	7,320,000	14.75	0.00	0	0
R209	On	02/08/2012	Bond Future	9.25	Put		2,414.00000	2,271,000	14.75	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Call		7,263.00000	7,579,000	14.82	0.00	0	0
R209	On	02/08/2012	Bond Future	9.30	Put		2,304.00000	2,166,000	14.82	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Call		6,761.00000	7,067,000	14.69	0.00	0	0
R209	On	02/08/2012	Bond Future	9.20	Put		2,533.00000	2,385,000	14.69	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>7,980,189.30</b>	<b>102</b>	<b>1,454</b>
R210	On	03/11/2011	Bond Future			137.20821	137.19888			0.00	0	600
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>600</b>
R210	On	03/11/2011	Bond Future	131.00	Call		6,199.00000	6,208,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.05	Call		6,149.00000	6,158,000		0.00	0	0
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0
R210	On	03/11/2011	Bond Future	130.95	Call		6,249.00000	6,258,000		0.00	0	0
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>600</b>
R211	On	03/11/2011	Bond Future			112.50616	112.50111			0.00	0	529
R211	On	02/02/2012	Bond Future			112.88070	112.87567			0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>529</b>
R211	On	03/11/2011	Bond Future	1.25	Call		111,251.00000	111,256,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	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
R211	On	03/11/2011	Bond Future	1.30	Call		111,201.00000	111,206,000		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		111,301.00000	111,306,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.50	Call		2,376.00000	2,381,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Call		2,326.00000	2,331,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.45	Call		2,426.00000	2,431,000		0.00	0	0
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>529</b>
R212	On	03/11/2011	Bond Future			111.37923	111.37193			0.00	0	2,667
R212	On	02/02/2012	Bond Future			111.60614	111.59874			0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,667</b>
R212	On	03/11/2011	Bond Future	2.50	Call		108,872.00000	108,879,000		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		108,822.00000	108,829,000		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		108,922.00000	108,929,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.50	Call		3,099.00000	3,106,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.55	Call		3,049.00000	3,056,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0
R212	On	02/02/2012	Bond Future	108.45	Call		3,149.00000	3,156,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>2,667</b>
R213	On	03/11/2011	Bond Future			8.43100	8.46800			0.00	0	0
R213	On	02/02/2012	Bond Future			8.49100	8.52900			0.00	0	0
R213	On	03/05/2012	Bond Future			8.55100	8.58900			0.00	0	0
R213	On	02/08/2012	Bond Future			8.61400	8.65400			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	03/11/2011	Bond Future	8.75	Call		2,333.00000	2,646,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		2,736.00000	3,050,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call		1,926.00000	2,239,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		3,794.00000	4,111,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		4,182.00000	4,499,000		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		3,403.00000	3,721,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		5,189.00000	5,503,000		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		5,562.00000	5,876,000		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		4,813.00000	5,127,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	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
R213	On	02/08/2012	Bond Future	9.25	Call		4,638.00000	4,964,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Call		5,010.00000	5,335,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	02/08/2012	Bond Future	9.20	Call		4,264.00000	4,589,000		0.00	0	0
R213	On	02/08/2012	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>
<b>Total for Bond</b>										<b>32,715,184.17</b>	<b>303</b>	<b>132,772</b>
GOVI	On	03/11/2011	GOVI			373.27100	377.21300			0.00	0	161
GOVI	On	02/02/2012	GOVI			378.95200	382.95500			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>161</b>
GOVI	On	03/11/2011	GOVI	357.00	Call		202,130.00000	162,710,000		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		202,030.00000	162,610,000		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		202,230.00000	162,810,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.00	Call		139,550.00000	99,520,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.01	Call		139,450.00000	99,420,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	368.99	Call		139,650.00000	99,620,000		0.00	0	0
GOVI	On	02/02/2012	GOVI	368.99	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>161</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>161</b>

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			406.26400	411.90900			0.00	0	16
AL7T	On	02/02/2012	Index Future			412.44800	418.17900			0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>16</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>16</b>
ALBI	On	03/11/2011	Index Future			372.63400	376.62300			0.00	0	1,617
ALBI	On	02/02/2012	Index Future			378.30500	382.35600			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,617</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,617</b>
IGOV	On	03/11/2011	Index Future			163.18000	162.79600			0.00	0	79
IGOV	On	02/02/2012	Index Future			165.66400	165.27400			0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>79</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>79</b>
ILBI	On	02/02/2012	Index Future			448.58800	447.46400			0.00	0	88
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>88</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>88</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,800</b>
JIBAR	On	21/09/2011	Jibar Future			5.53000	5.51000			0.00	0	16,389
JIBAR	On	19/10/2011	Jibar Future			5.50000	5.48000			0.00	0	2,000
JIBAR	On	16/11/2011	Jibar Future			5.42000	5.41000			0.00	0	1,000
JIBAR	On	21/12/2011	Jibar Future			5.39000	5.37000			0.00	0	5,541
JIBAR	On	18/01/2012	Jibar Future			5.39000	5.37000			0.00	0	0
JIBAR	On	15/02/2012	Jibar Future			5.39000	5.37000			0.00	0	0
JIBAR	On	20/03/2012	Jibar Future			5.40000	5.39000			0.00	950	1,340
JIBAR	On	20/06/2012	Jibar Future			5.48000	5.44000			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			5.65000	5.61000			0.00	950	44,760
JIBAR	On	19/12/2012	Jibar Future			5.81000	5.76000			0.00	0	990
JIBAR	On	20/03/2013	Jibar Future			6.03000	5.98000			0.00	0	790



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 19/06/2013 Jibar Future			6.26000	6.21000			0.00	0	1,250
<b>Total Jibar Future</b>							<b>0.00</b>	<b>1,900</b>	<b>76,950</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>1,900</b>	<b>76,950</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>1,900</b>	<b>76,950</b>
<b>Total for Derivatives :</b>							<b>32,715,184.17</b>	<b>2,203</b>	<b>302,012</b>
1BG4A On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0
<b>Total 1BG4A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4A On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0
<b>Total 1BG4A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4E On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0
<b>Total 1BG4B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0
<b>Total 1BG4C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4E On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0
<b>Total 1BG4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0
<b>Total 1BG4E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total 1BG4F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1BG4F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AA02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AA03 SPOT</b>							<b>600,000,000,000.00</b>	<b>6,000,000</b>	<b>3,000,000</b>
<b>Total For AA03</b>							<b>600,000,000,000.00</b>	<b>6,000,000</b>	<b>3,000,000</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	958,000
<b>Total AB05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>958,000</b>
<b>Total For AB05</b>							<b>0.00</b>	<b>0</b>	<b>958,000</b>
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			7,800,000,000.00	78,000	4,127,000
<b>Total AB06 SPOT</b>							<b>7,800,000,000.00</b>	<b>78,000</b>	<b>4,127,000</b>
<b>Total For AB06</b>							<b>7,800,000,000.00</b>	<b>78,000</b>	<b>4,127,000</b>
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	6,900,000
<b>Total AB07 SPOT</b>							<b>20,000,000,000.00</b>	<b>200,000</b>	<b>6,900,000</b>
<b>Total For AB07</b>							<b>20,000,000,000.00</b>	<b>200,000</b>	<b>6,900,000</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>
AB303 On 30/09/2011 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 AB303U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB303U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB304 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB304U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB304U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB305 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB305U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB305U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB306 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB306U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB306U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AB307 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total AB307U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB307U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABALC 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	150,000,000
<b>Total ABCPI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For ABCPI1</b>							<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
ABCPI On 20/09/2014 Spot Bond			100.00000	100.00000			1,060,000,000,000.00	10,600,000	5,300,000
<b>Total ABCPI2 SPOT</b>							<b>1,060,000,000,000.00</b>	<b>10,600,000</b>	<b>5,300,000</b>
<b>Total For ABCPI2</b>							<b>1,060,000,000,000.00</b>	<b>10,600,000</b>	<b>5,300,000</b>
ABCPI On 07/12/2023 Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABCPI3 SPOT</b>							<b>140,000,000,000.00</b>	<b>1,400,000</b>	<b>700,000</b>
<b>Total For ABCPI3</b>							<b>140,000,000,000.00</b>	<b>1,400,000</b>	<b>700,000</b>
ABFNC On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABFNC On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABFN05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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			5,300,000,000.00	53,000	53,000
<b>Total ABL11A SPOT</b>							<b>5,300,000,000.00</b>	<b>53,000</b>	<b>53,000</b>
<b>Total For ABL11A</b>							<b>5,300,000,000.00</b>	<b>53,000</b>	<b>53,000</b>
ABL11 On 29/09/2014 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 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>
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		568,400,000,000.00		5,684,000	2,842,000
<b>Total ABL7 SPOT</b>						<b>568,400,000,000.00</b>		<b>5,684,000</b>	<b>2,842,000</b>
<b>Total For ABL7</b>						<b>568,400,000,000.00</b>		<b>5,684,000</b>	<b>2,842,000</b>
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000		2,300,000,000.00		23,000	928,000
<b>Total ABL8A SPOT</b>						<b>2,300,000,000.00</b>		<b>23,000</b>	<b>928,000</b>
<b>Total For ABL8A</b>						<b>2,300,000,000.00</b>		<b>23,000</b>	<b>928,000</b>
ABL8B On 19/09/2013 Spot Bond			100.00000	100.00000		0.00		0	0
<b>Total ABL8B SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABL8B</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
ABL9 On 19/02/2012 Spot Bond			100.00000	100.00000		0.00		0	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 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>
<b>Total For ABLC03</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
ABLCC On 15/02/2012 Spot Bond			100.00000	100.00000		0.00		0	0
<b>Total ABLC04 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABLC04</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
ABLI0 On 31/03/2013 Spot Bond			100.00000	100.00000		0.00		0	0
<b>Total ABLI01 SPOT</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABLI01</b>						<b>0.00</b>		<b>0</b>	<b>0</b>
ABLI0 On 08/05/2014 Spot Bond			100.00000	100.00000		460,000,000,000.00		4,600,000	2,300,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABLI02 SPOT</b>							<b>460,000,000,000.00</b>	<b>4,600,000</b>	<b>2,300,000</b>
<b>Total For ABLI02</b>							<b>460,000,000,000.00</b>	<b>4,600,000</b>	<b>2,300,000</b>
ABLI02 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABLI03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
ABN03 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>
<b>Total For ABN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN06 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0
<b>Total ABN35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN36 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN37 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABN38 On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABN38 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			3,900,000,000.00	39,000	10,121,000
<b>Total ABS10 SPOT</b>							<b>3,900,000,000.00</b>	<b>39,000</b>	<b>10,121,000</b>
<b>Total For ABS10</b>							<b>3,900,000,000.00</b>	<b>39,000</b>	<b>10,121,000</b>
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			24,700,000,000.00	247,000	7,622,000
<b>Total ABS5 SPOT</b>							<b>24,700,000,000.00</b>	<b>247,000</b>	<b>7,622,000</b>
<b>Total For ABS5</b>							<b>24,700,000,000.00</b>	<b>247,000</b>	<b>7,622,000</b>
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	22,000
<b>Total ABS6 SPOT</b>							<b>2,200,000,000.00</b>	<b>22,000</b>	<b>22,000</b>
<b>Total For ABS6</b>							<b>2,200,000,000.00</b>	<b>22,000</b>	<b>22,000</b>
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABS9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 11/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABSI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI2 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ABSI2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>
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>
ACL00 On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL00 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>
ACL01 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>
ACL01 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02 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 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>
<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

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

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

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

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

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

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
ACL12 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL123</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 09/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL124 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL124</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ACL126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ACL132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 26/08/2014 Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	30,000,000
<b>Total ACL133 SPOT</b>							<b>4,000,000,000,000.00</b>	<b>40,000,000</b>	<b>30,000,000</b>
<b>Total For ACL133</b>							<b>4,000,000,000,000.00</b>	<b>40,000,000</b>	<b>30,000,000</b>
ADB01 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ADB01S SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADB01S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ADB02 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ADB02S SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADB02S</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ADB03 On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	21,423,000
<b>Total AIR01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>21,423,000</b>
<b>Total For AIR01</b>							<b>0.00</b>	<b>0</b>	<b>21,423,000</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			1,000,000,000.00	10,000	14,725,000
<b>Total AIR03 SPOT</b>							<b>1,000,000,000.00</b>	<b>10,000</b>	<b>14,725,000</b>
<b>Total For AIR03</b>							<b>1,000,000,000.00</b>	<b>10,000</b>	<b>14,725,000</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			900,000,000,000.00	9,000,000	4,500,000
<b>Total AIRL02 SPOT</b>							<b>900,000,000,000.00</b>	<b>9,000,000</b>	<b>4,500,000</b>
<b>Total For AIRL02</b>							<b>900,000,000,000.00</b>	<b>9,000,000</b>	<b>4,500,000</b>
AS111 On 12/10/2011 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 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>
BAW11 On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW1 On 01/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAW11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000		362,500,000,000.00	3,625,000	1,825,000	
<b>Total BAW2 SPOT</b>						<b>362,500,000,000.00</b>	<b>3,625,000</b>	<b>1,825,000</b>	
<b>Total For BAW2</b>						<b>362,500,000,000.00</b>	<b>3,625,000</b>	<b>1,825,000</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>
<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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
<b>Total For BAYC1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD1U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BAYD2U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD3U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD4U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total 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 On 30/06/2035 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BAYD6U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP1 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP2 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BCP5 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	22,000,000
<b>Total BCP50U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>22,000,000</b>
<b>Total For BCP50U</b>							<b>0.00</b>	<b>0</b>	<b>22,000,000</b>
BCP51 On 18/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BCP51U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP51U</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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BD0205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD030 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD0302 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD310 On 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD310A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD310 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD310B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD310 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD310C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BD311D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BD311 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			2,382,000,000,000.00	23,820,000	21,910,000
<b>Total BEER01 SPOT</b>							<b>2,382,000,000,000.00</b>	<b>23,820,000</b>	<b>21,910,000</b>
<b>Total For BEER01</b>							<b>2,382,000,000,000.00</b>	<b>23,820,000</b>	<b>21,910,000</b>
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22E On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22I On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BG22YU SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22YU</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			6,700,000,000.00	67,000	3,996,000
<b>Total BID01 SPOT</b>							<b>6,700,000,000.00</b>	<b>67,000</b>	<b>3,996,000</b>
<b>Total For BID01</b>							<b>6,700,000,000.00</b>	<b>67,000</b>	<b>3,996,000</b>
BID02 On 14/07/2012 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 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 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>
BIDC1 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	163,300,000
<b>Total BIDC14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>163,300,000</b>
<b>Total For BIDC14</b>							<b>0.00</b>	<b>0</b>	<b>163,300,000</b>
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1A6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG1D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
<b>Total For BLG3E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BLG3F On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BLG3F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG3F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMWF On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMWF02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMWF02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
BMWF On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total BMWF03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BMWF03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
BSR0E On 01/07/2013 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 BSR05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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			2,300,000,000.00	23,000	4,672,000
<b>Total CBL06 SPOT</b>							<b>2,300,000,000.00</b>	<b>23,000</b>	<b>4,672,000</b>
<b>Total For CBL06</b>							<b>2,300,000,000.00</b>	<b>23,000</b>	<b>4,672,000</b>
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			360,000,000,000.00	3,600,000	1,800,000
<b>Total CBL08 SPOT</b>							<b>360,000,000,000.00</b>	<b>3,600,000</b>	<b>1,800,000</b>
<b>Total For CBL08</b>							<b>360,000,000,000.00</b>	<b>3,600,000</b>	<b>1,800,000</b>
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL10 On 06/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CBL10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11 On 06/05/2016 Spot Bond			100.00000	100.00000			5,400,000,000.00	54,000	8,682,000
<b>Total CBL11 SPOT</b>							<b>5,400,000,000.00</b>	<b>54,000</b>	<b>8,682,000</b>
<b>Total For CBL11</b>							<b>5,400,000,000.00</b>	<b>54,000</b>	<b>8,682,000</b>
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	2,956,000
<b>Total CCT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>2,956,000</b>
<b>Total For CCT01</b>							<b>0.00</b>	<b>0</b>	<b>2,956,000</b>
CCT02 On 12/06/2024 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 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	38,000,000
<b>Total CCT03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>38,000,000</b>
<b>Total For CCT03</b>							<b>0.00</b>	<b>0</b>	<b>38,000,000</b>
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CGR7 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CGR8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN103 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN103</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN104 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN104</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN10 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN108 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN108</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLN124 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN124</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN127 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN127</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN128 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN128</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN12 On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN129 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN129</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN130 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN130</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN131 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN131</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN132</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN133 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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



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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLN145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0
<b>Total CLN147 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN147</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN14 On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN149 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN149</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLN158 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN158</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN159 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN159</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN164 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN164</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN165 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN165</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN166 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN166</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN167 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN167</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN168 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN168</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN16 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN169 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN169</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN170 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	5,000,000
<b>Total CLN179 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For CLN179</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN180 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN180</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN181 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN181</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLN182 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN182</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN183 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN183</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN184 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN185 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN185</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN186 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN187 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN187</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN188 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN188</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN189 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN189</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN190 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN190</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0
<b>Total CLN191 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLN192 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
<b>Total For CLN47</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLN50 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN50</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN51 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN51</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN52 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN52</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN54 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN54</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN56 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN56</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN57 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN57</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN58 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN58</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN67 On 20/09/2011 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 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>
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>
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>
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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
CLN88 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN89 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 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>
CLN90 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>
CLN91 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>
CLN92 On 20/06/2012 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>
CLN93 On 20/09/2012 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>
CLN94 On 20/06/2012 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>
CLN95 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>
CLN96 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>
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN98 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN98</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN98 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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 CLNF01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLNFC On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLNF04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ03 On 26/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total COJ03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			6,400,000,000.00	64,000	2,888,000
<b>Total COJ04 SPOT</b>							<b>6,400,000,000.00</b>	<b>64,000</b>	<b>2,888,000</b>
<b>Total For COJ04</b>							<b>6,400,000,000.00</b>	<b>64,000</b>	<b>2,888,000</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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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 28/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DENG18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DENG On 28/10/2011 Spot Bond			100.00000	100.00000			0.00	0	750,000,000
<b>Total DENG19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>750,000,000</b>
<b>Total For DENG19</b>							<b>0.00</b>	<b>0</b>	<b>750,000,000</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>
DRD0 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DRD02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total DV13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	19,233,000
<b>Total DV21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>19,233,000</b>
<b>Total For DV21</b>							<b>0.00</b>	<b>0</b>	<b>19,233,000</b>
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000		15,100,000,000.00		151,000	78,918,000
<b>Total DV22 SPOT</b>						<b>15,100,000,000.00</b>		<b>151,000</b>	<b>78,918,000</b>
<b>Total For DV22</b>						<b>15,100,000,000.00</b>		<b>151,000</b>	<b>78,918,000</b>
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000		8,002,500,000,000.00		80,025,000	165,914,000
<b>Total DV23 SPOT</b>						<b>8,002,500,000,000.00</b>		<b>80,025,000</b>	<b>165,914,000</b>
<b>Total For DV23</b>						<b>8,002,500,000,000.00</b>		<b>80,025,000</b>	<b>165,914,000</b>
DVF12 On 13/10/2012 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 DVF12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			100.00000	100.00000			0.00	0	13,000,000
<b>Total E170 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>13,000,000</b>
<b>Total For E170</b>							<b>0.00</b>	<b>0</b>	<b>13,000,000</b>
EDC01 On 04/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EDC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EGL01 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EGL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EGL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EGL02 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EGL02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EGL02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EMM0 On 28/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EMM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EMM0 On 11/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EMM02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
EPF00 On 19/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EPF001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
<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>
EQ154 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total EQ154U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ154U</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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERS3A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3/ On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A7</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3/ On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3A8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3E On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3E On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERS3C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ERSA12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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			0.00	0	187,900,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>187,900,000</b>
<b>Total For ES15</b>							<b>0.00</b>	<b>0</b>	<b>187,900,000</b>
ES18 On 20/04/2018 Spot Bond			9.25000	9.25000			878,750,000.00	95,000	176,350,000
<b>Total ES18 SPOT</b>							<b>878,750,000.00</b>	<b>95,000</b>	<b>176,350,000</b>
<b>Total For ES18</b>							<b>878,750,000.00</b>	<b>95,000</b>	<b>176,350,000</b>
ES23 On 25/01/2023 Spot Bond			10.00000	10.00000			7,000,010,000,000.00	700,001,000	239,181,000
<b>Total ES23 SPOT</b>							<b>7,000,010,000,000.00</b>	<b>700,001,000</b>	<b>239,181,000</b>
<b>Total For ES23</b>							<b>7,000,010,000,000.00</b>	<b>700,001,000</b>	<b>239,181,000</b>
ES26 On 02/04/2026 Spot Bond			7.85000	7.85000			18,455,350,000.00	2,351,000	43,728,000
<b>Total ES26 SPOT</b>							<b>18,455,350,000.00</b>	<b>2,351,000</b>	<b>43,728,000</b>
<b>Total For ES26</b>							<b>18,455,350,000.00</b>	<b>2,351,000</b>	<b>43,728,000</b>
ES33 On 15/09/2033 Spot Bond			7.50000	7.50000			752,092,500,000.00	100,279,000	266,138,000
<b>Total ES33 SPOT</b>							<b>752,092,500,000.00</b>	<b>100,279,000</b>	<b>266,138,000</b>
<b>Total For ES33</b>							<b>752,092,500,000.00</b>	<b>100,279,000</b>	<b>266,138,000</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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			23,500,000,000.00	235,000	4,142,000
<b>Total FRB03 SPOT</b>							<b>23,500,000,000.00</b>	<b>235,000</b>	<b>4,142,000</b>
<b>Total For FRB03</b>							<b>23,500,000,000.00</b>	<b>235,000</b>	<b>4,142,000</b>
FRB05 On 21/12/2018 Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000
<b>Total FRB05 SPOT</b>							<b>40,000,000,000.00</b>	<b>400,000</b>	<b>200,000</b>
<b>Total For FRB05</b>							<b>40,000,000,000.00</b>	<b>400,000</b>	<b>200,000</b>
FRB06 On 05/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB07 On 06/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRB09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<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>
FRBI02 On 30/09/2011 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 FRBI03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI0: On 31/03/2013 Spot Bond			100.00000	100.00000			1,300,600,000,000.00	13,006,000	22,006,000
<b>Total FRBI04 SPOT</b>							<b>1,300,600,000,000.00</b>	<b>13,006,000</b>	<b>22,006,000</b>
<b>Total For FRBI04</b>							<b>1,300,600,000,000.00</b>	<b>13,006,000</b>	<b>22,006,000</b>
FRBI0: On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2: On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI22 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2: On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI2: On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI28 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI3: On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBI33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
FRBZC On 30/11/2020 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 FRBZ01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZC On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZC On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRBZ03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC01 On 08/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC0€ On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC17 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC17</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRC37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC41 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC41 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC41</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC42 On 25/11/2011 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>
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
FRC58 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC59 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC59</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC60 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC60 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC60</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC62 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC62 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC62</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC63 On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC63 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC63</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC64 On 12/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC64 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC64</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC65 On 12/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRC65 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC65</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			5.87500	5.87500			0.00	0	0
<b>Total FRC66 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRC67 On 20/09/2016 Spot Bond			100.00000	100.00000			22,500,000,000,000.00	225,000,000	150,000,000
<b>Total FRC67 SPOT</b>							<b>22,500,000,000,000.00</b>	<b>225,000,000</b>	<b>150,000,000</b>
<b>Total For FRC67</b>							<b>22,500,000,000,000.00</b>	<b>225,000,000</b>	<b>150,000,000</b>
FRC68 On 20/09/2016 Spot Bond			100.00000	100.00000			7,500,000,000,000.00	75,000,000	75,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRC68 SPOT</b>							<b>7,500,000,000,000.00</b>	<b>75,000,000</b>	<b>75,000,000</b>
<b>Total For FRC68</b>							<b>7,500,000,000,000.00</b>	<b>75,000,000</b>	<b>75,000,000</b>
FRC68 On 31/01/2022 Spot Bond			100.00000	100.00000			6,440,000,000,000.00	64,400,000	64,400,000
<b>Total FRC69 SPOT</b>							<b>6,440,000,000,000.00</b>	<b>64,400,000</b>	<b>64,400,000</b>
<b>Total For FRC69</b>							<b>6,440,000,000,000.00</b>	<b>64,400,000</b>	<b>64,400,000</b>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2A On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRE2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRE2I 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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRE2G SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRE2G</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRI15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRJ18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS37 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS54 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS54</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS55 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS55</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRS56 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total FRS57 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS57</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	3,932,000
<b>Total FRX14 SPOT</b>							<b>1,300,000,000.00</b>	<b>13,000</b>	<b>3,932,000</b>
<b>Total For FRX14</b>							<b>1,300,000,000.00</b>	<b>13,000</b>	<b>3,932,000</b>
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			649,600,000,000.00	6,496,000	6,200,000
<b>Total FRX15 SPOT</b>							<b>649,600,000,000.00</b>	<b>6,496,000</b>	<b>6,200,000</b>
<b>Total For FRX15</b>							<b>649,600,000,000.00</b>	<b>6,496,000</b>	<b>6,200,000</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			500,000,000,000.00	5,000,000	2,500,000
<b>Total FRX24 SPOT</b>							<b>500,000,000,000.00</b>	<b>5,000,000</b>	<b>2,500,000</b>
<b>Total For FRX24</b>							<b>500,000,000,000.00</b>	<b>5,000,000</b>	<b>2,500,000</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			24,800,000.00	248	271
<b>Total GOVEX1 SPOT</b>							<b>24,800,000.00</b>	<b>248</b>	<b>271</b>
<b>Total For GOVEX1</b>							<b>24,800,000.00</b>	<b>248</b>	<b>271</b>
GPT09 On 29/10/2011 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 GPT09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT1C On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GPT10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GPT2F 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>
GRA2E 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>
GRA2E 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>
GRA2E On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA286 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA286</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA2E On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRA287 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA287</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRA2E On 16/11/2011 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 GRA288 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA288</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRB8 On 26/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRB84 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB84</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD1 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD159 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD159</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD1 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD160 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD160</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD1 On 07/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD161 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD161</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRD1 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRD162 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD162</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>
GRN1 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>
GRN1 On 18/11/2012 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 GRN1C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRN1C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRN1I On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRN1D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRN1D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	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>
GRT03 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total GRT03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1I 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>
HMS1I 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>
HMS1I 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>
HMS1I 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>
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total HMS1B8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1B9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1C5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1D5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS11 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total HMS1E2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1I On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1E3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1I On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1E4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1F2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1I On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HMS1G2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY On 31/07/2020 Spot Bond			100.00000	100.00000			8,800,000,000.00	88,000	73,474,000
<b>Total HWAY20 SPOT</b>							<b>8,800,000,000.00</b>	<b>88,000</b>	<b>73,474,000</b>
<b>Total For HWAY20</b>							<b>8,800,000,000.00</b>	<b>88,000</b>	<b>73,474,000</b>
HWAY On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	98,000,000
<b>Total HWAY23 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>98,000,000</b>
<b>Total For HWAY23</b>							<b>0.00</b>	<b>0</b>	<b>98,000,000</b>
HWAY On 07/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total HWAY24 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY On 31/07/2034 Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	17,269,000
<b>Total HWAY34 SPOT</b>							<b>2,100,000,000.00</b>	<b>21,000</b>	<b>17,269,000</b>
<b>Total For HWAY34</b>							<b>2,100,000,000.00</b>	<b>21,000</b>	<b>17,269,000</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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IBL01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL05 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL05</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL07 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	8,900,000
<b>Total IBL11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>8,900,000</b>
<b>Total For IBL11</b>							<b>0.00</b>	<b>0</b>	<b>8,900,000</b>
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL13 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL14 On 28/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IBL14 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL14</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IBL15 On 28/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IBL28 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL28</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IC02 On 09/05/2012 Spot Bond			100.00000	100.00000			3,600,000,000.00	36,000	3,430,000
<b>Total IC02 SPOT</b>							<b>3,600,000,000.00</b>	<b>36,000</b>	<b>3,430,000</b>
<b>Total For IC02</b>							<b>3,600,000,000.00</b>	<b>36,000</b>	<b>3,430,000</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	500,000,000
<b>Total IDCP02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For IDCP02</b>							<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
IFM01 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IFM01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1A On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1A5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1A5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1B On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1C On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH1C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IKH2A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2B On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2C On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IKH2D On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IKH2D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH2D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IN09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND13 On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND132 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND132</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			500,000,000,000.00	5,000,000	1,000,000
<b>Total IND136 SPOT</b>							<b>500,000,000,000.00</b>	<b>5,000,000</b>	<b>1,000,000</b>
<b>Total For IND136</b>							<b>500,000,000,000.00</b>	<b>5,000,000</b>	<b>1,000,000</b>
IND13 On 13/09/2011 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 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>
IND137 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>
IND138 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>
IND139 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>
IND140 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND141 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND142 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>
IND143 On 01/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND144 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND144</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND144 On 08/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND145 On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND146 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND146</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND146 On 22/11/2011 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 IND147 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND147</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND14: On 29/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND148 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND148</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND14: On 06/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND149 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND149</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20: On 17/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20: On 24/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20: On 31/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20: On 07/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20: On 14/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20: On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND20: On 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 06/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IND210 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 13/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 27/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND214 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 10/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND215 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND215</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND216 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND216</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND217 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND217</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND218 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND218</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND21: On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22: On 15/05/2012 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 IND220 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND220</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22: On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND221 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND221</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22: On 29/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND222 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND222</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IND22: On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IND223 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IND223</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING10: On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING100 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING100</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING10: On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING101 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING101</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11: On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING114 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11: On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING115 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING115</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING11: On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12: On 26/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING122 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING122</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12: On 10/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ING123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING123</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING125</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING12 On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING126 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING126</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING29 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ING46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ING53 On 14/11/2011 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 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>
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>
IP253L On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IP253U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP253U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IP254L On 30/11/2011 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 IP254U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP254U</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			3,600,000,000.00	36,000	403,000
<b>Total IPL4 SPOT</b>							<b>3,600,000,000.00</b>	<b>36,000</b>	<b>403,000</b>
<b>Total For IPL4</b>							<b>3,600,000,000.00</b>	<b>36,000</b>	<b>403,000</b>
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IPL5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL5</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6 On 28/09/2017 Spot Bond			100.00000	100.00000			5,200,000,000.00	52,000	49,818,000
<b>Total IPL6 SPOT</b>							<b>5,200,000,000.00</b>	<b>52,000</b>	<b>49,818,000</b>
<b>Total For IPL6</b>							<b>5,200,000,000.00</b>	<b>52,000</b>	<b>49,818,000</b>
IV01 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV012 On 26/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV012 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV012</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV013 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV014 On 22/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2017 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000
<b>Total IV015 SPOT</b>							<b>20,000,000,000.00</b>	<b>200,000</b>	<b>100,000</b>
<b>Total For IV015</b>							<b>20,000,000,000.00</b>	<b>200,000</b>	<b>100,000</b>
IV03 On 31/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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	445,615
<b>Total IV04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>445,615</b>
<b>Total For IV04</b>							<b>0.00</b>	<b>0</b>	<b>445,615</b>
IV07 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV07 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV07</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV08 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IV09 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV09</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA13 <sup>d</sup> On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA134 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA134</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA13 <sup>e</sup> 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>
IVA13 <sup>f</sup> 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>
IVA13 <sup>g</sup> 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>
IVA13 <sup>h</sup> 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>
IVA13 <sup>i</sup> On 29/09/2011 Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IVA139 SPOT</b>							<b>4,000,000,000,000.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
<b>Total For IVA139</b>							<b>4,000,000,000,000.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
IVA140 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>
IVA141 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA141 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA141</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA142 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA142 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA142</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA143 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA143 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA143</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA144 On 03/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA144 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA144</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA145 On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA145 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA145</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA146 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA146 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA146</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA147 On 24/11/2011 Spot Bond			97.59722	97.59722			0.00	0	0
<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>
IVA148 On 01/12/2011 Spot Bond			100.00000	100.00000			43,000,000,000,000.00	430,000,000	430,000,000
<b>Total IVA148 SPOT</b>							<b>43,000,000,000,000.00</b>	<b>430,000,000</b>	<b>430,000,000</b>
<b>Total For IVA148</b>							<b>43,000,000,000,000.00</b>	<b>430,000,000</b>	<b>430,000,000</b>
IVA200 On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IVA203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA204 On 26/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA205 On 02/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA205 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA205</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA206 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA207 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA208 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA209 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA210 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA210 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA211 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA212 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total IVA212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
IVA213 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IVA223 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA223</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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		1,323,600,000,000.00		13,236,000	11,318,000
<b>Total LGL1 SPOT</b>						<b>1,323,600,000,000.00</b>		<b>13,236,000</b>	<b>11,318,000</b>
<b>Total For LGL1</b>						<b>1,323,600,000,000.00</b>		<b>13,236,000</b>	<b>11,318,000</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	0
<b>Total MBF018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	64,800,000
<b>Total MET01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>64,800,000</b>
<b>Total For MET01</b>							<b>0.00</b>	<b>0</b>	<b>64,800,000</b>
MFS17 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>
MFS17 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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			3,400,000,000.00	34,000	16,165,900
<b>Total MGL01 SPOT</b>							<b>3,400,000,000.00</b>	<b>34,000</b>	<b>16,165,900</b>
<b>Total For MGL01</b>							<b>3,400,000,000.00</b>	<b>34,000</b>	<b>16,165,900</b>
MTN0 On 13/07/2014 Spot Bond			100.00000	100.00000			47,900,000,000.00	479,000	4,100,000
<b>Total MTN02 SPOT</b>							<b>47,900,000,000.00</b>	<b>479,000</b>	<b>4,100,000</b>
<b>Total For MTN02</b>							<b>47,900,000,000.00</b>	<b>479,000</b>	<b>4,100,000</b>
MTN0 On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	14,500,000
<b>Total MTN03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>14,500,000</b>
<b>Total For MTN03</b>							<b>0.00</b>	<b>0</b>	<b>14,500,000</b>
MTN0 On 13/07/2017 Spot Bond			100.00000	100.00000			65,000,000,000.00	650,000	6,002,000
<b>Total MTN04 SPOT</b>							<b>65,000,000,000.00</b>	<b>650,000</b>	<b>6,002,000</b>
<b>Total For MTN04</b>							<b>65,000,000,000.00</b>	<b>650,000</b>	<b>6,002,000</b>
MTN0 On 28/10/2013 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000
<b>Total MTN05 SPOT</b>							<b>20,000,000,000.00</b>	<b>200,000</b>	<b>100,000</b>
<b>Total For MTN05</b>							<b>20,000,000,000.00</b>	<b>200,000</b>	<b>100,000</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>
N4A11 On 14/08/2020 Spot Bond			100.00000	100.00000			16,500,000,000,000.00	165,000,000	345,000,000
<b>Total N4A111 SPOT</b>							<b>16,500,000,000,000.00</b>	<b>165,000,000</b>	<b>345,000,000</b>
<b>Total For N4A111</b>							<b>16,500,000,000,000.00</b>	<b>165,000,000</b>	<b>345,000,000</b>
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			18,000,000,000,000.00	180,000,000	345,000,000
<b>Total N4A202 SPOT</b>							<b>18,000,000,000,000.00</b>	<b>180,000,000</b>	<b>345,000,000</b>
<b>Total For N4A202</b>							<b>18,000,000,000,000.00</b>	<b>180,000,000</b>	<b>345,000,000</b>
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	330,000,000
<b>Total N4A205 SPOT</b>							<b>5,000,000,000,000.00</b>	<b>50,000,000</b>	<b>330,000,000</b>
<b>Total For N4A205</b>							<b>5,000,000,000,000.00</b>	<b>50,000,000</b>	<b>330,000,000</b>
N4A20 On 14/08/2020 Spot Bond			100.00000	100.00000			34,922,100,000,000.00	349,221,000	387,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total N4A208 SPOT</b>							<b>34,922,100,000,000.00</b>	<b>349,221,000</b>	<b>387,000,000</b>
<b>Total For N4A208</b>							<b>34,922,100,000,000.00</b>	<b>349,221,000</b>	<b>387,000,000</b>
N4A21 On 14/08/2020 Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	314,000,000
<b>Total N4A211 SPOT</b>							<b>5,000,000,000,000.00</b>	<b>50,000,000</b>	<b>314,000,000</b>
<b>Total For N4A211</b>							<b>5,000,000,000,000.00</b>	<b>50,000,000</b>	<b>314,000,000</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			6,500,000,000,000.00	65,000,000	320,000,000
<b>Total N4A302 SPOT</b>							<b>6,500,000,000,000.00</b>	<b>65,000,000</b>	<b>320,000,000</b>
<b>Total For N4A302</b>							<b>6,500,000,000,000.00</b>	<b>65,000,000</b>	<b>320,000,000</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			12,400,000,000,000.00	124,000,000	295,000,000
<b>Total N4A305 SPOT</b>							<b>12,400,000,000,000.00</b>	<b>124,000,000</b>	<b>295,000,000</b>
<b>Total For N4A305</b>							<b>12,400,000,000,000.00</b>	<b>124,000,000</b>	<b>295,000,000</b>
N4A30 On 14/08/2020 Spot Bond			100.00000	100.00000			16,000,000,000,000.00	160,000,000	150,000,000
<b>Total N4A308 SPOT</b>							<b>16,000,000,000,000.00</b>	<b>160,000,000</b>	<b>150,000,000</b>
<b>Total For N4A308</b>							<b>16,000,000,000,000.00</b>	<b>160,000,000</b>	<b>150,000,000</b>
N4A31 On 14/08/2020 Spot Bond			100.00000	100.00000			6,082,700,000,000.00	60,827,000	140,000,000
<b>Total N4A311 SPOT</b>							<b>6,082,700,000,000.00</b>	<b>60,827,000</b>	<b>140,000,000</b>
<b>Total For N4A311</b>							<b>6,082,700,000,000.00</b>	<b>60,827,000</b>	<b>140,000,000</b>
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			13,982,700,000,000.00	139,827,000	130,000,000
<b>Total N4A402 SPOT</b>							<b>13,982,700,000,000.00</b>	<b>139,827,000</b>	<b>130,000,000</b>
<b>Total For N4A402</b>							<b>13,982,700,000,000.00</b>	<b>139,827,000</b>	<b>130,000,000</b>
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			26,693,600,000,000.00	266,936,000	130,000,000
<b>Total N4A405 SPOT</b>							<b>26,693,600,000,000.00</b>	<b>266,936,000</b>	<b>130,000,000</b>
<b>Total For N4A405</b>							<b>26,693,600,000,000.00</b>	<b>266,936,000</b>	<b>130,000,000</b>
N4A40 On 14/08/2020 Spot Bond			100.00000	100.00000			19,146,000,000,000.00	191,460,000	100,000,000
<b>Total N4A408 SPOT</b>							<b>19,146,000,000,000.00</b>	<b>191,460,000</b>	<b>100,000,000</b>
<b>Total For N4A408</b>							<b>19,146,000,000,000.00</b>	<b>191,460,000</b>	<b>100,000,000</b>
N4A41 On 14/08/2020 Spot Bond			100.00000	100.00000			3,150,000,000,000.00	31,500,000	85,000,000
<b>Total N4A411 SPOT</b>							<b>3,150,000,000,000.00</b>	<b>31,500,000</b>	<b>85,000,000</b>
<b>Total For N4A411</b>							<b>3,150,000,000,000.00</b>	<b>31,500,000</b>	<b>85,000,000</b>
N4A50 On 14/08/2020 Spot Bond			100.00000	100.00000			30,550,000,000,000.00	305,500,000	180,000,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total N4A502 SPOT</b>							<b>30,550,000,000,000.00</b>	<b>305,500,000</b>	<b>180,000,000</b>
<b>Total For N4A502</b>							<b>30,550,000,000,000.00</b>	<b>305,500,000</b>	<b>180,000,000</b>
N4B50 On 14/08/2020 Spot Bond			100.00000	100.00000			12,580,000,000,000.00	125,800,000	286,000,000
<b>Total N4B508 SPOT</b>							<b>12,580,000,000,000.00</b>	<b>125,800,000</b>	<b>286,000,000</b>
<b>Total For N4B508</b>							<b>12,580,000,000,000.00</b>	<b>125,800,000</b>	<b>286,000,000</b>
N4C50 On 14/08/2020 Spot Bond			100.00000	100.00000			6,200,000,000,000.00	62,000,000	140,000,000
<b>Total N4C508 SPOT</b>							<b>6,200,000,000,000.00</b>	<b>62,000,000</b>	<b>140,000,000</b>
<b>Total For N4C508</b>							<b>6,200,000,000,000.00</b>	<b>62,000,000</b>	<b>140,000,000</b>
N4D68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	281,000,000
<b>Total N4D68U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>281,000,000</b>
<b>Total For N4D68U</b>							<b>0.00</b>	<b>0</b>	<b>281,000,000</b>
N4E68 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	124,000,000
<b>Total N4E68U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>124,000,000</b>
<b>Total For N4E68U</b>							<b>0.00</b>	<b>0</b>	<b>124,000,000</b>
NBK10 On 21/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK10B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK1E On 09/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK2A On 15/09/2015 Spot Bond			100.00000	100.00000			904,600,000,000.00	9,046,000	14,527,187
<b>Total NBK2A SPOT</b>							<b>904,600,000,000.00</b>	<b>9,046,000</b>	<b>14,527,187</b>
<b>Total For NBK2A</b>							<b>904,600,000,000.00</b>	<b>9,046,000</b>	<b>14,527,187</b>
NBK2E On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	127,000
<b>Total NBK2B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>127,000</b>
<b>Total For NBK2B</b>							<b>0.00</b>	<b>0</b>	<b>127,000</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	6,679,000
<b>Total NBK3A SPOT</b>							<b>2,200,000,000.00</b>	<b>22,000</b>	<b>6,679,000</b>
<b>Total For NBK3A</b>							<b>2,200,000,000.00</b>	<b>22,000</b>	<b>6,679,000</b>
NBK4 On 28/10/2024 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 NBK4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK5E On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK5B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK5B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK6F On 19/04/2015 Spot Bond			100.00000	100.00000			864,437,400,000.00	8,644,374	9,322,187
<b>Total NBK6A SPOT</b>							<b>864,437,400,000.00</b>	<b>8,644,374</b>	<b>9,322,187</b>
<b>Total For NBK6A</b>							<b>864,437,400,000.00</b>	<b>8,644,374</b>	<b>9,322,187</b>
NBK6E On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK6B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK6B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7E On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK7B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK8F On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK8A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK8A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK8E On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK8B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK8B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9F On 23/03/2016 Spot Bond			100.00000	100.00000			7,800,000,000.00	78,000	10,945,000
<b>Total NBK9A SPOT</b>							<b>7,800,000,000.00</b>	<b>78,000</b>	<b>10,945,000</b>
<b>Total For NBK9A</b>							<b>7,800,000,000.00</b>	<b>78,000</b>	<b>10,945,000</b>
NBK9E On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK9B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NBK11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NBRN 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 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 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN44 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN44</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN48 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN48</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
NCLN6 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN64 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN64</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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>
NCLN6 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN67 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN67</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN68 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN68</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN69 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			428,691,800,000.00	4,286,918	2,143,459
<b>Total NED6 SPOT</b>							<b>428,691,800,000.00</b>	<b>4,286,918</b>	<b>2,143,459</b>
<b>Total For NED6</b>							<b>428,691,800,000.00</b>	<b>4,286,918</b>	<b>2,143,459</b>
NED7 On 08/02/2012 Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	2,000,000
<b>Total NED7 SPOT</b>							<b>800,000,000,000.00</b>	<b>8,000,000</b>	<b>2,000,000</b>
<b>Total For NED7</b>							<b>800,000,000,000.00</b>	<b>8,000,000</b>	<b>2,000,000</b>
NED8 On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	4,967,000
<b>Total NED8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>4,967,000</b>
<b>Total For NED8</b>							<b>0.00</b>	<b>0</b>	<b>4,967,000</b>
NED9 On 06/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NED9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NEDH1A SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH On 20/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NEDH1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NET31 On 30/04/2012 Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	61,583,400
<b>Total NET31 SPOT</b>							<b>900,000,000,000.00</b>	<b>9,000,000</b>	<b>61,583,400</b>
<b>Total For NET31</b>							<b>900,000,000,000.00</b>	<b>9,000,000</b>	<b>61,583,400</b>
NET40 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NET40 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET40</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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NILB6 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB6</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NILB9 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NILB9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NMP20N SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQ1A10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0
<b>Total NQ1A11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0
<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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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
<b>Total NQF1A8 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A8</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1 On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NQF1A9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1A9</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1E On 22/11/2011 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>
NQF1I On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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			200,000,000,000.00	2,000,000	1,000,000
<b>Total NRA013 SPOT</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
<b>Total For NRA013</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total NRA014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NRA014</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	5,000,000
<b>Total NRA018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For NRA018</b>							<b>0.00</b>	<b>0</b>	<b>5,000,000</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			5,200,000,000.00	52,000	60,855,000
<b>Total NRA022 SPOT</b>							<b>5,200,000,000.00</b>	<b>52,000</b>	<b>60,855,000</b>
<b>Total For NRA022</b>							<b>5,200,000,000.00</b>	<b>52,000</b>	<b>60,855,000</b>
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	64,000,000
<b>Total NRA023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>64,000,000</b>
<b>Total For NRA023</b>							<b>0.00</b>	<b>0</b>	<b>64,000,000</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	126,400,000
<b>Total NRA028 SPOT</b>							<b>4,000,000,000,000.00</b>	<b>40,000,000</b>	<b>126,400,000</b>
<b>Total For NRA028</b>							<b>4,000,000,000,000.00</b>	<b>40,000,000</b>	<b>126,400,000</b>
NTC07 On 01/03/2012 Spot Bond			8.07500	8.07500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
NTC0E 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>
NTC0S 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>
NTC1C On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NTC11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NTC1Z On 25/08/2016 Spot Bond			100.00000	100.00000		59,500,000,000,000.00	595,000,000	1,000,000,000	
<b>Total NTC12 SPOT</b>						<b>59,500,000,000,000.00</b>	<b>595,000,000</b>	<b>1,000,000,000</b>	
<b>Total For NTC12</b>						<b>59,500,000,000,000.00</b>	<b>595,000,000</b>	<b>1,000,000,000</b>	
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1A On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1E On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1C On 18/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total OCT1C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1I On 18/10/2015 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 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			13,900,000,000.00	139,000	53,668,000
<b>Total OML01 SPOT</b>							<b>13,900,000,000.00</b>	<b>139,000</b>	<b>53,668,000</b>
<b>Total For OML01</b>							<b>13,900,000,000.00</b>	<b>139,000</b>	<b>53,668,000</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
<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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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
<b>Total PC2B4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2B4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2C4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2C4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2C4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PC2D4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PC2D4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PC2D4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PCF03 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PCF03</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PNP02 On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PNP02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PNP02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total PR2B5E SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B5E</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2C1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2C1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2C4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D1 On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2D1B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D1 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2D1F SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1F</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D4 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PR2D4D SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D4D</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRM1 On 15/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRM1A4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRM1A4</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1E On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP1B3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1B3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP1C On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total PRP1C3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP1C3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PRP2/ On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PRP2A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRP2A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
PSG01 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total PSG01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PSG01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R009P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R009P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R010P SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R120C On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R120C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R120C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Spot Bond			4.76000	4.73000		89,104,877,120.00		18,719,512	18,617,024
<b>Total R155 SPOT</b>						<b>89,104,877,120.00</b>		<b>18,719,512</b>	<b>18,617,024</b>
<b>Total For R155</b>						<b>89,104,877,120.00</b>		<b>18,719,512</b>	<b>18,617,024</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			6.69500	6.68000		204,155,227,770,000.00		30,493,686,000	20,800,329,200
<b>Total R157 SPOT</b>						<b>204,155,227,770,000.00</b>		<b>30,493,686,000</b>	<b>20,800,329,200</b>
<b>Total For R157</b>						<b>204,155,227,770,000.00</b>		<b>30,493,686,000</b>	<b>20,800,329,200</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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.09000	8.11500		66,647,458,680,000.00	8,238,252,000	10,562,739,000	
<b>Total R186 SPOT</b>						<b>66,647,458,680,000.00</b>	<b>8,238,252,000</b>	<b>10,562,739,000</b>	
<b>Total For R186</b>						<b>66,647,458,680,000.00</b>	<b>8,238,252,000</b>	<b>10,562,739,000</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			0.50000	0.50000		756,000,000,000.00	1,512,000,000	2,583,644,000	
<b>Total R189 SPOT</b>						<b>756,000,000,000.00</b>	<b>1,512,000,000</b>	<b>2,583,644,000</b>	
<b>Total For R189</b>						<b>756,000,000,000.00</b>	<b>1,512,000,000</b>	<b>2,583,644,000</b>	
R197 On 07/12/2023 Spot Bond			2.28000	2.27000		45,600,000,000.00	20,000,000	206,558,000	
<b>Total R197 SPOT</b>						<b>45,600,000,000.00</b>	<b>20,000,000</b>	<b>206,558,000</b>	
<b>Total For R197</b>						<b>45,600,000,000.00</b>	<b>20,000,000</b>	<b>206,558,000</b>	
R201 On 21/12/2014 Spot Bond			6.36500	6.35000		12,448,526,970,000.00	1,955,778,000	3,516,430,000	
<b>Total R201 SPOT</b>						<b>12,448,526,970,000.00</b>	<b>1,955,778,000</b>	<b>3,516,430,000</b>	
<b>Total For R201</b>						<b>12,448,526,970,000.00</b>	<b>1,955,778,000</b>	<b>3,516,430,000</b>	
R202 On 07/12/2033 Spot Bond			2.28000	2.28000		2,094,438,419,760.00	918,613,342	755,375,748	
<b>Total R202 SPOT</b>						<b>2,094,438,419,760.00</b>	<b>918,613,342</b>	<b>755,375,748</b>	
<b>Total For R202</b>						<b>2,094,438,419,760.00</b>	<b>918,613,342</b>	<b>755,375,748</b>	
R203 On 15/09/2017 Spot Bond			7.40000	7.38500		55,390,450,392,600.00	7,485,195,999	7,270,281,000	
<b>Total R203 SPOT</b>						<b>55,390,450,392,600.00</b>	<b>7,485,195,999</b>	<b>7,270,281,000</b>	
<b>Total For R203</b>						<b>55,390,450,392,600.00</b>	<b>7,485,195,999</b>	<b>7,270,281,000</b>	
R204 On 21/12/2018 Spot Bond			7.61000	7.59000		66,123,602,010,000.00	8,689,041,000	5,506,034,000	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R204 SPOT</b>							<b>66,123,602,010,000.00</b>	<b>8,689,041,000</b>	<b>5,506,034,000</b>
<b>Total For R204</b>							<b>66,123,602,010,000.00</b>	<b>8,689,041,000</b>	<b>5,506,034,000</b>
R205 On 31/03/2012 Spot Bond			100.00000	100.00000			60,000,000,000,000.00	600,000,000	1,855,000,000
<b>Total R205 SPOT</b>							<b>60,000,000,000,000.00</b>	<b>600,000,000</b>	<b>1,855,000,000</b>
<b>Total For R205</b>							<b>60,000,000,000,000.00</b>	<b>600,000,000</b>	<b>1,855,000,000</b>
R206 On 15/01/2014 Spot Bond			6.04500	6.03000			43,584,462,090,000.00	7,210,002,000	5,536,601,000
<b>Total R206 SPOT</b>							<b>43,584,462,090,000.00</b>	<b>7,210,002,000</b>	<b>5,536,601,000</b>
<b>Total For R206</b>							<b>43,584,462,090,000.00</b>	<b>7,210,002,000</b>	<b>5,536,601,000</b>
R207 On 15/01/2020 Spot Bond			7.81500	7.81000			56,894,059,650,000.00	7,280,110,000	7,426,250,000
<b>Total R207 SPOT</b>							<b>56,894,059,650,000.00</b>	<b>7,280,110,000</b>	<b>7,426,250,000</b>
<b>Total For R207</b>							<b>56,894,059,650,000.00</b>	<b>7,280,110,000</b>	<b>7,426,250,000</b>
R208 On 31/03/2021 Spot Bond			7.85500	7.84000			60,923,160,060,000.00	7,755,972,000	8,023,489,000
<b>Total R208 SPOT</b>							<b>60,923,160,060,000.00</b>	<b>7,755,972,000</b>	<b>8,023,489,000</b>
<b>Total For R208</b>							<b>60,923,160,060,000.00</b>	<b>7,755,972,000</b>	<b>8,023,489,000</b>
R209 On 31/03/2036 Spot Bond			8.39000	8.44000			51,243,546,610,810.00	6,107,693,279	10,902,508,849
<b>Total R209 SPOT</b>							<b>51,243,546,610,810.00</b>	<b>6,107,693,279</b>	<b>10,902,508,849</b>
<b>Total For R209</b>							<b>51,243,546,610,810.00</b>	<b>6,107,693,279</b>	<b>10,902,508,849</b>
R210 On 31/03/2028 Spot Bond			2.30000	2.30000			1,068,975,600,000.00	464,772,000	489,000,000
<b>Total R210 SPOT</b>							<b>1,068,975,600,000.00</b>	<b>464,772,000</b>	<b>489,000,000</b>
<b>Total For R210</b>							<b>1,068,975,600,000.00</b>	<b>464,772,000</b>	<b>489,000,000</b>
R211 On 31/01/2017 Spot Bond			1.50000	1.50000			659,700,000,000.00	439,800,000	764,900,000
<b>Total R211 SPOT</b>							<b>659,700,000,000.00</b>	<b>439,800,000</b>	<b>764,900,000</b>
<b>Total For R211</b>							<b>659,700,000,000.00</b>	<b>439,800,000</b>	<b>764,900,000</b>
R212 On 31/01/2022 Spot Bond			2.28000	2.28000			114,000,000,000.00	50,000,000	248,300,000
<b>Total R212 SPOT</b>							<b>114,000,000,000.00</b>	<b>50,000,000</b>	<b>248,300,000</b>
<b>Total For R212</b>							<b>114,000,000,000.00</b>	<b>50,000,000</b>	<b>248,300,000</b>
R213 On 28/02/2031 Spot Bond			8.38500	8.42000			16,074,045,000,000.00	1,917,000,000	1,461,555,000
<b>Total R213 SPOT</b>							<b>16,074,045,000,000.00</b>	<b>1,917,000,000</b>	<b>1,461,555,000</b>
<b>Total For R213</b>							<b>16,074,045,000,000.00</b>	<b>1,917,000,000</b>	<b>1,461,555,000</b>
R214 On 28/02/2041 Spot Bond			6.50000	6.50000			13,344,125,821,000.00	2,052,942,434	2,727,396,434

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R214 SPOT</b>							<b>13,344,125,821,000.00</b>	<b>2,052,942,434</b>	<b>2,727,396,434</b>
<b>Total For R214</b>							<b>13,344,125,821,000.00</b>	<b>2,052,942,434</b>	<b>2,727,396,434</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
<b>Total R224C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R224C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R225C On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R225C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R225C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R226C On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R226C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R226C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R227C On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R227C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R227C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R228C On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R228C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R228C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R229C On 15/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R229C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R229C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R230C On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R230C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R320C On 21/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R320C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R320C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R321C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R321C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R322C On 21/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R322C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R322C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R323C On 21/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R323C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R323C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R324C On 21/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R324C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R324C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R325C On 21/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R325C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R325C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R326C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R326C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R326C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R327C On 21/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R327C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R327C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R328C On 21/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R328C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R328C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R329C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R329C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R330C On 21/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R330C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R331C On 21/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R331C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R332C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R332C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R333C On 21/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R333C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R333C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R334C On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R334C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R334C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R335C On 21/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R335C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R335C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R336C On 21/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R336C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R336C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R337C On 21/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R337C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R337C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R338C On 21/12/2020 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R338C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R338C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R339C On 21/06/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R339C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R339C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R340C On 21/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R340C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R340C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R341C On 21/06/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R341C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R341C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R342C On 21/12/2022 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R342C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R342C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R343C On 21/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R343C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R343C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R344C On 21/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R344C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R344C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R345C On 21/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R345C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R345C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R346C On 21/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R346C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R346C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total R347C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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>
RES04 On 14/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RES04 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RESB1 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RESB01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RESB01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI0 On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RP002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPG01 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPG01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RPP01 On 31/08/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RPP01U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP01U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RW02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total RW21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 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 SBC2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBC2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK10 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK10</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	10,000,000
<b>Total SBK12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBK12</b>							<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBK13 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK13</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBK5 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	39,520,780
<b>Total SBK5 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>39,520,780</b>
<b>Total For SBK5</b>							<b>0.00</b>	<b>0</b>	<b>39,520,780</b>
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	18,039,000
<b>Total SBK7 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>18,039,000</b>
<b>Total For SBK7</b>							<b>0.00</b>	<b>0</b>	<b>18,039,000</b>
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000		10,401,600,000,000.00		104,016,000	55,379,000
<b>Total SBK8 SPOT</b>						<b>10,401,600,000,000.00</b>		<b>104,016,000</b>	<b>55,379,000</b>
<b>Total For SBK8</b>						<b>10,401,600,000,000.00</b>		<b>104,016,000</b>	<b>55,379,000</b>
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			0.00	0	7,061,000
<b>Total SBK9 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>7,061,000</b>
<b>Total For SBK9</b>							<b>0.00</b>	<b>0</b>	<b>7,061,000</b>
SBK11 On 09/04/2014 Spot Bond			5.75000	5.75000		13,800,000,000.00		2,400,000	600,000
<b>Total SBK11 SPOT</b>						<b>13,800,000,000.00</b>		<b>2,400,000</b>	<b>600,000</b>
<b>Total For SBK11</b>						<b>13,800,000,000.00</b>		<b>2,400,000</b>	<b>600,000</b>
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBN20 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN20</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN27 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN27</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN29 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN29 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN29</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN33 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN34 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN34</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN35 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN36 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN36 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN36</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN42 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN42</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
SBN45 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>
SBN48 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBN49 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN49</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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			0.00	0	0
<b>Total SBS15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS15</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 23/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS16 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBS19 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			100.00000	100.00000			0.00	0	3,000
<b>Total SBS4 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,000</b>
<b>Total For SBS4</b>							<b>0.00</b>	<b>0</b>	<b>3,000</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			20,000,000,000.00	200,000	100,000
<b>Total SBS7 SPOT</b>							<b>20,000,000,000.00</b>	<b>200,000</b>	<b>100,000</b>
<b>Total For SBS7</b>							<b>20,000,000,000.00</b>	<b>200,000</b>	<b>100,000</b>
SBS9 On 07/07/2016 Spot Bond			100.00000	100.00000			22,500,000,000.00	225,000	1,888,000
<b>Total SBS9 SPOT</b>							<b>22,500,000,000.00</b>	<b>225,000</b>	<b>1,888,000</b>
<b>Total For SBS9</b>							<b>22,500,000,000.00</b>	<b>225,000</b>	<b>1,888,000</b>
SBS11 On 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	3,200,000
<b>Total SBS11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,200,000</b>
<b>Total For SBS11</b>							<b>0.00</b>	<b>0</b>	<b>3,200,000</b>
SBS11 On 07/12/2023 Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	2,500,000
<b>Total SBS11 SPOT</b>							<b>500,000,000,000.00</b>	<b>5,000,000</b>	<b>2,500,000</b>
<b>Total For SBS11</b>							<b>500,000,000,000.00</b>	<b>5,000,000</b>	<b>2,500,000</b>
SBS11 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SBS11 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS11</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SCM219 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM219</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SHI02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SLI1 On 15/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SLI1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			100.00000	100.00000			0.00	0	5,600,000
<b>Total SLI2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>5,600,000</b>
<b>Total For SLI2</b>							<b>0.00</b>	<b>0</b>	<b>5,600,000</b>
SMF1 On 27/06/2013 Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	28,000
<b>Total SMF1 SPOT</b>							<b>2,800,000,000.00</b>	<b>28,000</b>	<b>28,000</b>
<b>Total For SMF1</b>							<b>2,800,000,000.00</b>	<b>28,000</b>	<b>28,000</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>
SSA01 On 28/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SSA01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN833 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN833</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN83 On 12/09/2011 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 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 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<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>
SYN83 On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN839 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN839</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN840 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN840</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN841 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN841</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN843 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN843</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN844 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN844</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN845 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN845</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN846 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN846</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 11/11/2011 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 SYN848 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN848</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN84 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN849 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN849</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN850 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN850</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN851 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN851</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN852 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN852</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN853 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN853</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN854 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN854</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN855 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN855</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 18/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN856 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN856</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN857 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN857</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 16/09/2011 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 SYN858 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN858</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN85 On 23/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SYN859 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SYN859</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SYN86 On 25/11/2011 Spot Bond			100.00000	100.00000		80,200,000,000,000.00		802,000,000	401,000,000
<b>Total SYN860 SPOT</b>						<b>80,200,000,000,000.00</b>		<b>802,000,000</b>	<b>401,000,000</b>
<b>Total For SYN860</b>						<b>80,200,000,000,000.00</b>		<b>802,000,000</b>	<b>401,000,000</b>
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SZ18 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total SZ25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total T018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000		80,000,000,000.00		800,000	400,000
<b>Total TFS06 SPOT</b>						<b>80,000,000,000.00</b>		<b>800,000</b>	<b>400,000</b>
<b>Total For TFS06</b>						<b>80,000,000,000.00</b>		<b>800,000</b>	<b>400,000</b>
TFS68 On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS68U SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS68U</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0
<b>Total TFS73 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS73</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS77 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS77</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
TFS81 On 30/08/2011 Spot Bond			100.00000	100.00000			9,400,000,000,000.00	94,000,000	47,000,000
<b>Total TFS81 SPOT</b>							<b>9,400,000,000,000.00</b>	<b>94,000,000</b>	<b>47,000,000</b>
<b>Total For TFS81</b>							<b>9,400,000,000,000.00</b>	<b>94,000,000</b>	<b>47,000,000</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>
TFS83 On 28/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS83 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS83</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS84 On 28/07/2016 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total TFS84 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS85 On 08/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS85 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS85</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TFS86 On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TFS86 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS86</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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total THE6B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE6C On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE6C SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE6C</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE7E On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE7B SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE7B</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total THE8C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE8E On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE8D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A2 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9A3 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A3</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9B1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9C1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
THE9E On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total THE9D1 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TL12 On 29/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TL12 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL12</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TL15 On 29/04/2015 Spot Bond			100.00000	100.00000			0.00	0	3,500,000
<b>Total TL15 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>3,500,000</b>
<b>Total For TL15</b>							<b>0.00</b>	<b>0</b>	<b>3,500,000</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			707,000,000,000.00	7,070,000	1,010,380,000
<b>Total TN17 SPOT</b>							<b>707,000,000,000.00</b>	<b>7,070,000</b>	<b>1,010,380,000</b>
<b>Total For TN17</b>							<b>707,000,000,000.00</b>	<b>7,070,000</b>	<b>1,010,380,000</b>
TN20 On 17/09/2020 Spot Bond			100.00000	100.00000			2,014,600,000,000.00	20,146,000	245,554,000
<b>Total TN20 SPOT</b>							<b>2,014,600,000,000.00</b>	<b>20,146,000</b>	<b>245,554,000</b>
<b>Total For TN20</b>							<b>2,014,600,000,000.00</b>	<b>20,146,000</b>	<b>245,554,000</b>
TN23 On 06/11/2023 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	89,750,000
<b>Total TN23 SPOT</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>89,750,000</b>
<b>Total For TN23</b>							<b>200,000,000,000.00</b>	<b>2,000,000</b>	<b>89,750,000</b>
TN25 On 19/08/2025 Spot Bond			100.00000	100.00000			0.00	0	97,000,000
<b>Total TN25 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>97,000,000</b>
<b>Total For TN25</b>							<b>0.00</b>	<b>0</b>	<b>97,000,000</b>
TN27 On 14/11/2027 Spot Bond			100.00000	100.00000			2,409,100,000,000.00	24,091,000	39,853,000
<b>Total TN27 SPOT</b>							<b>2,409,100,000,000.00</b>	<b>24,091,000</b>	<b>39,853,000</b>
<b>Total For TN27</b>							<b>2,409,100,000,000.00</b>	<b>24,091,000</b>	<b>39,853,000</b>
TR30 On 31/12/2099 Spot Bond			10.00000	10.00000			0.00	0	0
<b>Total TR30 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	9.75000			0.00	0	0
<b>Total TR31 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TR32 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP116 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP116</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP11 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8,500,000,000,000.00	85,000,000	85,000,000
<b>Total TSP118 SPOT</b>							<b>8,500,000,000,000.00</b>	<b>85,000,000</b>	<b>85,000,000</b>
<b>Total For TSP118</b>							<b>8,500,000,000,000.00</b>	<b>85,000,000</b>	<b>85,000,000</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	15,000,000
<b>Total TSP122 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
<b>Total For TSP122</b>							<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
TSP12 On 05/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP123 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP123</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total TSP124 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP124</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
TSP12 On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	200,000,000
<b>Total TSP125 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For TSP125</b>							<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	35,000,000
<b>Total UG21 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
<b>Total For UG21</b>							<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total UTR02 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR02</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0

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>
VOD0 On 28/11/2011 Spot Bond			100.00000	100.00000		15,750,000,000,000.00	157,500,000	750,000,000	
<b>Total VOD001 SPOT</b>						<b>15,750,000,000,000.00</b>	<b>157,500,000</b>	<b>750,000,000</b>	
<b>Total For VOD001</b>						<b>15,750,000,000,000.00</b>	<b>157,500,000</b>	<b>750,000,000</b>	
VOYT On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total VOYT01 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VOYT01</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000		100,100,000,000.00	1,001,000	53,001,000	
<b>Total WS04 SPOT</b>						<b>100,100,000,000.00</b>	<b>1,001,000</b>	<b>53,001,000</b>	
<b>Total For WS04</b>						<b>100,100,000,000.00</b>	<b>1,001,000</b>	<b>53,001,000</b>	
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0	206,000,000	
<b>Total WS05 SPOT</b>							<b>0</b>	<b>206,000,000</b>	
<b>Total For WS05</b>							<b>0</b>	<b>206,000,000</b>	
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0	0	
<b>Total WSP1 SPOT</b>							<b>0</b>	<b>0</b>	
<b>Total For WSP1</b>							<b>0</b>	<b>0</b>	
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			0	35,000,000	
<b>Total WSP2 SPOT</b>							<b>0</b>	<b>35,000,000</b>	
<b>Total For WSP2</b>							<b>0</b>	<b>35,000,000</b>	
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0	0	
<b>Total WSP3 SPOT</b>							<b>0</b>	<b>0</b>	
<b>Total For WSP3</b>							<b>0</b>	<b>0</b>	
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0	0	
<b>Total WSP4 SPOT</b>							<b>0</b>	<b>0</b>	
<b>Total For WSP4</b>							<b>0</b>	<b>0</b>	
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000		11,202,000,000,000.00	112,020,000	134,000,000	



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total WSP5 SPOT</b>							<b>11,202,000,000,000.00</b>	<b>112,020,000</b>	<b>134,000,000</b>
<b>Total For WSP5</b>							<b>11,202,000,000,000.00</b>	<b>112,020,000</b>	<b>134,000,000</b>
Z006 On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z006 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z006</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z009 On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z009 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z009</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z014 On 30/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z018 On 31/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z019 On 30/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z020 On 19/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z025 On 30/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z071 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z071 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z071</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total Z083 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z083</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA001 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ZA001 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA001</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA002 On 16/08/2024 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA002 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA002</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA003 On 01/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA003 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA003</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA004 On 12/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA004 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA004</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA005 On 12/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA005 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA005</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA007 On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA007 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA007</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA008 On 19/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA008 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA008</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA009 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA009 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA009</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA010 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA010 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA010</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA011 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA011 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA011</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ZA012 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA012</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA013 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA013</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA014 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA014</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA015 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA015</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA016 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA016</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA017 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA017</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA018 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA018</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA019 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA019</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA020 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA020</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA021 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA021</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ZA022 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA022</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA023 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA023</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA024 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA024</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA025 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA025</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA026 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA026</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total ZA027 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA027</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>1,268,182,074,551,290.00</b>	<b>99,502,107,106</b>	<b>103,907,750,054</b>
<b>Total for SPOT :</b>							<b>1,268,182,074,551,290.00</b>	<b>99,502,107,106</b>	<b>103,907,750,054</b>
<b>Total Futures</b>							<b>1,268,182,107,266,470.00</b>	<b>99,502,109,309</b>	<b>103,907,980,103</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>71,963</b>
<b>Grand Total:</b>							<b>1,268,182,107,266,470.00</b>	<b>99,502,109,309</b>	<b>103,908,052,066</b>