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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 04/07/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/08/2014 Bond Future			123.91661	123.91661	124.20025	124.20025			0.00	0	0
EL28 On 06/11/2014 Bond Future			124.29681	124.29681	124.58639	124.58639			0.00	0	0
<b>Total EL28 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			10,210.25000	10.21025	9,926,610		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Call			10,200.25000	10.20025	9,916,610		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Call			10,190.25000	10.19025	9,906,610		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			2,576.39000	2.57639	2,286,810		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			2,596.39000	2.59639	2,306,810		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			2,586.39000	2.58639	2,296,810		0.00	0	0
<b>Total EL28 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/08/2014	Bond Future			9.68972	84.15624	9.70609	84.03600			0.00	0	0
ES33	On	06/11/2014	Bond Future			9.79109	81.62541	9.80783	81.50456			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.89228	82.88673	9.90948	82.76468			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,220</b>
ES33	On	07/08/2014	Bond Future	10.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Call			3,089.31000	3.08931	3,209,550		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			3,158.34000	3.15834	3,278,580		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Call			3,227.27000	3.22727	3,347,510		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			3,364.17000	3.36417	3,485,020		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			3,431.62000	3.43162	3,552,470		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			3,498.97000	3.49897	3,619,820		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			637.60000	0.63760	759,650		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			707.56000	0.70756	829,610		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			567.55000	0.56755	689,600		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total ES33 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>6,220</b>
I2025	On	07/08/2014	Bond Future			117.20232	117.20232	117.25377	117.25377			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.96297	118.96297	119.01677	119.01677			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
I2025	On	07/08/2014	Bond Future	108.99	Call			8,263.77000	8.26377	8,212,320		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			8,253.77000	8.25377	8,202,320		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			8,243.77000	8.24377	8,192,320		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			2,026.77000	2.02677	1,972,970		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			2,016.77000	2.01677	1,962,970		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			2,006.77000	2.00677	1,952,970		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
I2038	On	07/08/2014			122.14198	122.14198	122.24976	122.24976			0.00	0	1,061
I2038	On	06/11/2014			123.97682	123.97682	124.08789	124.08789			223,158,276.00	1,800	900
<b>Total I2038 Future</b>											<b>223,158,276.00</b>	<b>1,800</b>	<b>1,961</b>
I2038	On	07/08/2014	105.99	Call			16,259.76000	16.25976	16,151,980		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.00	Call			16,249.76000	16.24976	16,141,980		0.00	0	0
I2038	On	07/08/2014	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.01	Call			16,239.76000	16.23976	16,131,980		0.00	0	0
I2038	On	07/08/2014	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Call			4,097.89000	4.09789	3,986,820		0.00	0	0
I2038	On	06/11/2014	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.00	Call			4,087.89000	4.08789	3,976,820		0.00	0	0
I2038	On	06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.01	Call			4,077.89000	4.07789	3,966,820		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2038 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>											<b>223,158,276.00</b>	<b>1,800</b>	<b>1,961</b>
I2046	On	07/08/2014			122.28742	122.28742	122.14488	122.14488			0.00	0	0
I2046	On	06/11/2014			122.77915	122.77915	122.63612	122.63612			0.00	0	5,348
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,348</b>
I2046	On	07/08/2014	104.43	Call			17,714.88000	17.71488	17,857,420		0.00	0	0
I2046	On	07/08/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.44	Call			17,704.88000	17.70488	17,847,420		0.00	0	0
I2046	On	07/08/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.45	Call			17,694.88000	17.69488	17,837,420		0.00	0	0
I2046	On	07/08/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.43	Call			18,206.12000	18.20612	18,349,150		0.00	0	0
I2046	On	06/11/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.44	Call			18,196.12000	18.19612	18,339,150		0.00	0	0
I2046	On	06/11/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.45	Call			18,186.12000	18.18612	18,329,150		0.00	0	0
I2046	On	06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2046 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>											<b>0.00</b>	<b>0</b>	<b>5,348</b>
I2050	On	07/08/2014			128.02647	128.02647	128.02048	128.02048			0.00	0	688
I2050	On	06/11/2014			129.94964	129.94964	129.94521	129.94521			0.00	0	2,112
<b>Total I2050 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,800</b>
I2050	On	07/08/2014	112.01	Call			16,010.48000	16.01048	16,016,470		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Call			16,030.48000	16.03048	16,036,470		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Call			16,020.48000	16.02048	16,026,470		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Call			3,955.21000	3.95521	3,959,640		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			3,945.21000	3.94521	3,949,640		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			3,935.21000	3.93521	3,939,640		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2050 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>2,800</b>
R157	On	07/08/2014	Bond Future			6.82089	112.40363	6.84552	112.37676		1.00	0.00	0	6,048
R157	On	06/11/2014	Bond Future			7.07675	107.26592	7.10737	107.24018		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.47347	108.92373	7.51639	108.89848		1.00	0.00	0	0
<b>Total R157 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,048</b>
R157	On	07/08/2014	Bond Future	6.75	Call			92.94000	0.09294	101,680	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			197.20000	0.19720	179,070	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			97.31000	0.09731	106,360	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			190.65000	0.19065	172,830	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			88.84000	0.08884	97,270	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			204.02000	0.20402	185,580	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			809.38000	0.80938	786,090	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			34.51000	0.03451	37,020	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			801.81000	0.80181	778,580	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			35.47000	0.03547	38,040	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			794.27000	0.79427	771,100	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			33.57000	0.03357	36,020	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			822.77000	0.82277	842,380	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			101.89000	0.10189	96,250	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			827.37000	0.82737	847,040	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			100.69000	0.10069	95,110	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			818.17000	0.81817	837,730	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			103.10000	0.10310	97,410	1.05	0.00	0	0
<b>Total R157 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>												<b>0.00</b>	<b>0</b>	<b>6,048</b>
R186	On	07/08/2014	Bond Future			8.41334	117.31430	8.43460	117.13555		9.38	175,971,450.00	1,500	39,098
R186	On	06/11/2014	Bond Future			8.49566	119.06202	8.51751	118.88222		10.22	0.00	0	23,112
R186	On	05/02/2015	Bond Future			8.57478	115.60637	8.59733	115.42473		10.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R186 Future</b>												<b>175,971,450.00</b>	<b>1,500</b>	<b>62,210</b>
R186	On	07/08/2014	Bond Future	8.70	Call			2,733.79000	2.73379	2,853,160	9.49	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			534.38000	0.53438	475,000	9.49	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.30	Call			859.78000	0.85978	909,730	9.31	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			1,997.98000	1.99798	1,869,180	9.31	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			6,236.40000	6.23640	6,405,720	9.75	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			49.58000	0.04958	40,150	9.75	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			1,334.67000	1.33467	1,406,660	9.36	0.00	0	0
R186	On	07/08/2014	Bond Future	8.43	Put			1,373.32000	1.37332	1,266,560	9.36	0.00	0	105
R186	On	07/08/2014	Bond Future	8.31	Call			891.64000	0.89164	943,180	9.31	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			1,944.74000	1.94474	1,817,530	9.31	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			4,186.40000	4.18640	4,335,310	9.61	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			207.86000	0.20786	178,020	9.61	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			828.69000	0.82869	877,080	9.30	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			2,052.07000	2.05207	1,921,710	9.30	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Call			18.38000	0.01838	19,370	9.05	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			7,333.32000	7.33332	7,155,560	9.05	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			232.23000	0.23223	246,920	9.20	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			3,963.83000	3.96383	3,799,770	9.20	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			712.27000	0.71227	754,620	9.29	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.25	Put			2,277.24000	2.27724	2,140,840	9.29	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			988.60000	0.98860	940,070	10.53	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			1,542.26000	1.54226	1,593,800	10.09	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			4,704.34000	4.70434	4,576,080	10.09	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,570.62000	1.57062	1,622,910	10.09	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			4,647.39000	4.64739	4,519,880	10.09	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			1,599.32000	1.59932	1,652,360	10.10	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			4,590.87000	4.59087	4,464,110	10.10	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,182.08000	6.18208	6,313,350	10.53	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			5,596.06000	5.59606	5,705,870	10.85	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			2,418.94000	2.41894	2,347,110	10.85	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,385.27000	4.38527	4,479,760	10.73	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			3,245.29000	3.24529	3,158,140	10.73	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			4,429.30000	4.42930	4,524,390	10.73	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			3,210.01000	3.21001	3,123,460	10.73	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			4,473.54000	4.47354	4,569,240	10.74	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			3,175.01000	3.17501	3,089,070	10.74	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>17,170</b>
<b>Total For R186</b>												<b>175,971,450.00</b>	<b>1,500</b>	<b>79,380</b>
R197	On	07/08/2014	Bond Future			287.56592	287.56592	287.55586	287.55586			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/11/2014	Bond Future			291.88556	291.88556	291.87912	291.87912			0.00	0	905
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>905</b>
R197	On	07/08/2014	Bond Future	270.01	Call			17,545.86000	17.54586	17,555,920		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Call			17,565.86000	17.56586	17,575,920		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Call			17,555.86000	17.55586	17,565,920		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			6,869.12000	6.86912	6,875,560		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			6,889.12000	6.88912	6,895,560		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			6,879.12000	6.87912	6,885,560		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>905</b>
R201	On	07/08/2014	Bond Future			6.02597	102.16543	6.05284	102.15578		1.00	0.00	0	0
<b>Total R201 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	07/08/2014	Bond Future	5.31	Call			35.22000	0.03522	35,890	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			302.49000	0.30249	293,510	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			33.81000	0.03381	34,450	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			308.29000	0.30829	299,280	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			34.51000	0.03451	35,160	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			305.38000	0.30538	296,380	1.00	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>0</b>
R202	On	07/08/2014	Bond Future			229.91443	229.91443	229.90496	229.90496		10.28	0.00	0	161
R202	On	06/11/2014	Bond Future			233.36806	233.36806	233.36165	233.36165			0.00	0	44,466
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>44,627</b>
R202	On	07/08/2014	Bond Future	208.01	Call			21,897.40000	21.89740	21,906,470	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			2.44000	0.00244	2,040	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Call			21,917.37000	21.91737	21,926,450	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			2.41000	0.00241	2,020	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			21,907.38000	21.90738	21,916,460	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			2.42000	0.00242	2,030	10.65	0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			6,351.65000	6.35165	6,358,060		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			6,371.65000	6.37165	6,378,060		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	06/11/2014	Bond Future	227.00	Call			6,361.65000	6.36165	6,368,060		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	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>44,627</b>
R2023	On	07/08/2014	Bond Future			8.22693	100.57973	8.24326	100.48273		7.70	0.00	0	11,508
R2023	On	06/11/2014	Bond Future			8.31930	98.15802	8.33610	98.06089		8.56	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.41063	99.67456	8.42803	99.57675		8.57	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,508</b>
R2023	On	07/08/2014	Bond Future	8.49	Call			1,857.29000	1.85729	1,917,490	7.82	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			406.54000	0.40654	369,740	7.82	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			1,900.07000	1.90007	1,961,180	7.82	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			391.11000	0.39111	355,220	7.82	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Call			1,943.26000	1.94326	2,005,290	7.83	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Put			376.13000	0.37613	341,160	7.83	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			2,865.01000	2.86501	2,919,400	8.70	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			1,298.87000	1.29887	1,256,130	8.70	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			2,794.24000	2.79424	2,847,750	8.70	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			1,341.36000	1.34136	1,297,740	8.70	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			2,829.51000	2.82951	2,883,470	8.70	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			1,319.98000	1.31998	1,276,810	8.70	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,854.83000	1.85483	1,811,750	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			3,620.92000	3.62092	3,675,970	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,833.63000	1.83363	1,790,870	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			3,654.74000	3.65474	3,710,100	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,812.62000	1.81262	1,770,170	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			3,587.25000	3.58725	3,641,980	8.67	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>11,508</b>
R203	On	07/08/2014	Bond Future			7.38428	105.70647	7.40660	105.64486		3.02	0.00	0	24,351
R203	On	06/11/2014	Bond Future			7.52074	103.11824	7.54473	103.05714		3.11	0.00	0	6,432
R203	On	05/02/2015	Bond Future			7.66554	104.71159	7.69180	104.65039		3.07	0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>30,783</b>
R203	On	07/08/2014	Bond Future	6.84	Call			20.48000	0.02048	22,270	2.92	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,598.79000	1.59879	1,538,970	2.92	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			250.12000	0.25012	268,390	2.99	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			572.48000	0.57248	529,140	2.99	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			260.74000	0.26074	279,650	2.99	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			555.40000	0.55540	512,700	2.99	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			271.66000	0.27166	291,200	2.99	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			538.64000	0.53864	496,570	2.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/11/2014	Bond Future	6.86	Call			168.36000	0.16836	177,250	3.03	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,930.44000	1.93044	1,878,230	3.03	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			231.01000	0.23101	242,540	3.05	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,681.55000	1.68155	1,631,980	3.05	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			159.19000	0.15919	167,680	3.02	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,973.31000	1.97331	1,920,700	3.02	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			163.73000	0.16373	172,410	3.03	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,951.83000	1.95183	1,899,410	3.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			1,930.37000	1.93037	1,973,150	3.16	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			434.39000	0.43439	415,970	3.16	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			1,947.36000	1.94736	1,990,320	3.17	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			428.52000	0.42852	410,280	3.17	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			1,964.41000	1.96441	2,007,550	3.17	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			422.72000	0.42272	404,660	3.17	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			983.92000	0.98392	1,012,790	3.06	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			988.11000	0.98811	955,780	3.06	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>160</b>
<b>Total For R203</b>												<b>0.00</b>	<b>0</b>	<b>30,943</b>
R2030	On	07/08/2014	Bond Future			8.86940	93.01410	8.89070	92.84621			0.00	0	1,868
R2030	On	06/11/2014	Bond Future			8.95036	94.40022	8.97217	94.23114			0.00	0	2,313
R2030	On	05/02/2015	Bond Future			9.02974	91.85182	9.05216	91.68092			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,181</b>
R2030	On	07/08/2014	Bond Future	8.99	Call			776.99000	0.77699	944,880		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			854.71000	0.85471	1,022,600		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			932.34000	0.93234	1,100,230		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			215.10000	0.21510	384,180		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			292.22000	0.29222	461,300		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			137.89000	0.13789	306,970		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			1,414.02000	1.41402	1,584,920		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			1,488.42000	1.48842	1,659,320		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			1,562.73000	1.56273	1,733,630		0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2030 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>									<b>0.00</b>	<b>0</b>	<b>4,181</b>
R2037 On 07/08/2014 Bond Future			9.06227	94.91400	9.07843	94.76681			0.00	0	8,604
R2037 On 06/11/2014 Bond Future			9.13845	96.32852	9.15495	96.18042			0.00	0	1,398
R2037 On 05/02/2015 Bond Future			9.21310	93.55941	9.23001	93.40986			0.00	0	0
<b>Total R2037 Future</b>									<b>0.00</b>	<b>0</b>	<b>10,002</b>
R2037 On 07/08/2014 Bond Future	9.04	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Put			350.64000	0.35064	203,450		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Put			259.20000	0.25920	112,010		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Put			167.90000	0.16790	20,710		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Call			4,606.89000	4.60689	4,754,990		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Call			4,689.50000	4.68950	4,837,600		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Call			4,771.99000	4.77199	4,920,090		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Call			2,336.82000	2.33682	2,486,370		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Call			2,421.56000	2.42156	2,571,110		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			2,251.95000	2.25195	2,401,500		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2037 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>									<b>0.00</b>	<b>0</b>	<b>10,002</b>
R204 On 07/08/2014 Bond Future			7.64722	102.40824	7.66914	102.32765		4.31	0.00	0	14,506
R204 On 06/11/2014 Bond Future			7.76275	103.93391	7.78586	103.85351		4.42	0.00	0	200
R204 On 05/02/2015 Bond Future			7.87784	101.50523	7.90246	101.42443		4.57	0.00	0	0
<b>Total R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>14,706</b>
R204 On 07/08/2014 Bond Future	7.44	Call			219.48000	0.21948	235,280	4.26	0.00	0	0
R204 On 07/08/2014 Bond Future	7.44	Put			1,065.81000	1.06581	1,001,020	4.26	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Call			229.65000	0.22965	246,100	4.26	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Put			1,038.87000	1.03887	974,730	4.26	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Call			240.17000	0.24017	257,280	4.26	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Put			1,012.29000	1.01229	948,810	4.26	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Call			771.90000	0.77190	815,370	4.32	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Put			365.52000	0.36552	328,400	4.32	0.00	0	530
R204 On 06/11/2014 Bond Future	7.00	Call			200.27000	0.20027	210,110	4.28	0.00	0	0
R204 On 06/11/2014 Bond Future	7.00	Put			2,978.91000	2.97891	2,908,350	4.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/11/2014	Bond Future	7.01	Call			205.79000	0.20579	215,860	4.28	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,948.48000	2.94848	2,878,150	4.28	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			1,473.77000	1.47377	1,518,950	4.47	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			766.97000	0.76697	731,750	4.47	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			194.86000	0.19486	204,480	4.28	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			3,009.45000	3.00945	2,938,670	4.28	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,090.54000	2.09054	2,138,500	4.69	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			958.45000	0.95845	925,610	4.69	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,111.07000	2.11107	2,159,310	4.69	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			946.64000	0.94664	914,080	4.69	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,070.11000	2.07011	2,117,790	4.69	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			970.37000	0.97037	937,250	4.69	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>1,800</b>
<b>Total For R204</b>												<b>0.00</b>	<b>0</b>	<b>16,506</b>
R2048	On	07/08/2014	Bond Future			9.10949	100.16652	9.12554	100.00501			0.00	0	5,554
R2048	On	06/11/2014	Bond Future			9.18360	97.23279	9.19999	97.07026			0.00	0	8,535
R2048	On	05/02/2015	Bond Future			9.25641	98.73506	9.27322	98.57079			0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,089</b>
R2048	On	07/08/2014	Bond Future	9.66	Call			5,114.11000	5.11411	5,275,620		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Call			4,931.59000	4.93159	5,093,100		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Call			5,022.93000	5.02293	5,184,440		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			4,911.08000	4.91108	5,073,610		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			5,001.05000	5.00105	5,163,580		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			5,090.86000	5.09086	5,253,390		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			2,167.34000	2.16734	2,331,610		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			2,260.86000	2.26086	2,425,130		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			2,073.64000	2.07364	2,237,910		0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>14,089</b>
R207	On	07/08/2014	Bond Future			7.87821	97.81260	7.89488	97.74139		5.59	0.00	0	33,961
R207	On	06/11/2014	Bond Future			7.98282	99.26978	8.00013	99.19890		5.75	0.00	0	434

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/02/2015	Bond Future			8.08758	97.16234	8.10576	97.09114		5.95	0.00	0	0
R207	On	07/05/2015	Bond Future			8.16971	98.81025	8.18879	98.73887		5.93	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>34,395</b>
R207	On	07/08/2014	Bond Future	7.69	Call			319.17000	0.31917	332,720	5.52	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,198.86000	1.19886	1,141,200	5.52	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			332.40000	0.33240	346,490	5.52	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,168.93000	1.16893	1,111,810	5.52	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			346.01000	0.34601	360,660	5.52	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,139.40000	1.13940	1,082,840	5.52	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			375.30000	0.37530	386,450	5.59	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			3,124.00000	3.12400	3,064,270	5.59	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			384.10000	0.38410	395,480	5.59	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			3,090.46000	3.09046	3,030,960	5.59	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			393.06000	0.39306	404,660	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			3,057.10000	3.05710	2,997,820	5.60	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			2,648.59000	2.64859	2,690,280	6.10	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,158.69000	1.15869	1,129,180	6.10	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			2,673.30000	2.67330	2,715,220	6.10	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,145.00000	1.14500	1,115,720	6.10	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			2,698.11000	2.69811	2,740,270	6.10	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,131.43000	1.13143	1,102,390	6.10	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,279.23000	2.27923	2,313,810	5.93	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			2,013.40000	2.01340	1,976,600	5.93	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,363.50000	1.36350	1,387,680	5.81	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			3,097.82000	3.09782	3,050,620	5.81	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,239.69000	2.23969	2,273,880	5.93	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			2,048.43000	2.04843	2,011,240	5.93	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,259.23000	2.25923	2,293,620	5.93	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			2,030.68000	2.03068	1,993,690	5.93	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>66</b>
<b>Total For R207</b>												<b>0.00</b>	<b>0</b>	<b>34,461</b>
R208	On	07/08/2014	Bond Future			8.03543	95.94678	8.04682	95.89143		6.43	0.00	0	16,414
R208	On	06/11/2014	Bond Future			8.13420	93.97823	8.14588	93.92337		7.05	0.00	0	571
R208	On	05/02/2015	Bond Future			8.23088	95.43039	8.24299	95.37547		7.00	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,985</b>
R208	On	07/08/2014	Bond Future	8.28	Put			333.92000	0.33392	309,730	6.53	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Put			1,548.63000	1.54863	1,498,870	6.37	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			303.56000	0.30356	309,480	6.37	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,512.16000	1.51216	1,462,730	6.37	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			316.87000	0.31687	323,120	6.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/08/2014	Bond Future	7.81	Put			1,476.14000	1.47614	1,427,040	6.38	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			1,458.40000	1.45840	1,489,560	6.53	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Call			290.66000	0.29066	296,250	6.37	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			407.00000	0.40700	413,650	6.89	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,794.71000	3.79471	3,746,500	6.89	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			416.63000	0.41663	423,430	6.90	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,755.31000	3.75531	3,707,250	6.90	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			426.44000	0.42644	433,380	6.90	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,716.11000	3.71611	3,668,190	6.90	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,530.49000	2.53049	2,561,650	7.21	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			885.76000	0.88576	862,060	7.21	0.00	0	1,520
R208	On	05/02/2015	Bond Future	8.50	Put			1,537.43000	1.53743	1,510,880	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			2,720.45000	2.72045	2,749,020	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,519.51000	1.51951	1,493,160	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			2,667.16000	2.66716	2,695,340	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,555.51000	1.55551	1,528,770	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,693.74000	2.69374	2,722,110	7.08	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,150</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>19,135</b>
R209	On	07/08/2014	Bond Future			8.98950	76.34767	9.00554	76.22715		13.80	0.00	0	10,760
R209	On	06/11/2014	Bond Future			9.06236	74.33886	9.07872	74.21759		15.84	0.00	0	16,291
R209	On	05/02/2015	Bond Future			9.13252	75.48759	9.14926	75.36510		15.80	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>27,051</b>
R209	On	07/08/2014	Bond Future	9.06	Put			1,106.47000	1.10647	1,035,630	13.84	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Call			1,432.78000	1.43278	1,480,160	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			1,174.90000	1.17490	1,101,760	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			1,472.78000	1.47278	1,521,300	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			1,140.32000	1.14032	1,068,320	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			1,513.39000	1.51339	1,563,070	13.84	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Put			3,068.51000	3.06851	2,995,490	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			7,016.42000	7.01642	7,110,900	16.49	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			660.03000	0.66003	633,240	16.49	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			2,659.21000	2.65921	2,710,050	15.87	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.25	Put			2,179.97000	2.17997	2,119,910	16.01	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			7,277.49000	7.27749	7,373,730	16.49	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			601.14000	0.60114	576,110	16.49	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			4,897.98000	4.89798	4,975,430	16.22	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,109.21000	3.10921	3,035,680	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,482.14000	2.48214	2,530,390	15.84	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.95	Put			720.03000	0.72003	691,470	16.46	0.00	0	2,050

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	8.50	Call			1,102.76000	1.10276	1,127,440	15.58	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			5,587.62000	5.58762	5,491,030	15.58	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			1,705.84000	1.70584	1,741,590	15.71	0.00	0	2,200
R209	On	06/11/2014	Bond Future	9.05	Put			2,872.30000	2.87230	2,801,870	15.87	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,431.19000	3.43119	3,492,400	16.01	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Call			2,447.84000	2.44784	2,495,580	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Put			4,203.08000	4.20308	4,117,560	15.71	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,313.16000	2.31316	2,358,830	15.81	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			3,275.73000	3.27573	3,200,130	15.81	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Put			1,327.81000	1.32781	1,283,990	16.22	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			6,754.02000	6.75402	6,846,730	16.46	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			2,517.06000	2.51706	2,565,830	15.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			3,028.54000	3.02854	2,956,040	15.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			4,522.92000	4.52292	4,596,610	16.17	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			1,504.11000	1.50411	1,456,530	16.17	0.00	0	5,500
R209	On	05/02/2015	Bond Future	9.24	Put			3,323.45000	3.32345	3,260,630	15.79	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,289.26000	3.28926	3,226,830	15.80	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,057.91000	4.05791	4,118,360	15.81	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,255.57000	3.25557	3,193,530	15.81	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,129.46000	3.12946	3,179,720	15.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			4,232.89000	4.23289	4,160,660	15.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			3,981.90000	3.98190	4,041,570	15.79	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,019.71000	4.01971	4,079,770	15.80	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>27,787</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>54,838</b>
R210	On	07/08/2014	Bond Future			172.01357	172.01357	172.40533	172.40533			0.00	0	123
R210	On	06/11/2014	Bond Future			172.55810	172.55810	172.95799	172.95799			0.00	0	495
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>618</b>
R210	On	07/08/2014	Bond Future	158.99	Call			13,415.33000	13.41533	13,023,570		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Call			13,405.33000	13.40533	13,013,570		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Call			13,395.33000	13.39533	13,003,570		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			3,947.99000	3.94799	3,548,100		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,967.99000	3.96799	3,568,100		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,957.99000	3.95799	3,558,100		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>618</b>
R211 On 07/08/2014 Bond Future			130.71964	130.71964	130.94613	130.94613			0.00	0	390
R211 On 06/11/2014 Bond Future			132.68338	132.68338	132.91507	132.91507			0.00	0	0
<b>Total R211 Future</b>									<b>0.00</b>	<b>0</b>	<b>390</b>
R211 On 07/08/2014 Bond Future	128.01	Call			2,936.13000	2.93613	2,709,640		0.00	0	0
R211 On 07/08/2014 Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/08/2014 Bond Future	127.99	Call			2,956.13000	2.95613	2,729,640		0.00	0	0
R211 On 07/08/2014 Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/08/2014 Bond Future	128.00	Call			2,946.13000	2.94613	2,719,640		0.00	0	0
R211 On 07/08/2014 Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Call			2,905.07000	2.90507	2,673,380		0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	129.99	Call			2,925.07000	2.92507	2,693,380		0.00	0	0
R211 On 06/11/2014 Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	130.00	Call			2,915.07000	2.91507	2,683,380		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>390</b>
R212 On 07/08/2014 Bond Future			136.27496	136.27496	136.27024	136.27024			0.00	0	349
R212 On 06/11/2014 Bond Future			138.32216	138.32216	138.31918	138.31918			0.00	0	20,029
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	<b>20,378</b>
R212 On 07/08/2014 Bond Future	129.01	Call			7,260.24000	7.26024	7,264,960		0.00	0	0
R212 On 07/08/2014 Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 07/08/2014 Bond Future	128.99	Call			7,280.24000	7.28024	7,284,960		0.00	0	0
R212 On 07/08/2014 Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 07/08/2014 Bond Future	129.00	Call			7,270.24000	7.27024	7,274,960		0.00	0	0
R212 On 07/08/2014 Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Call			3,329.18000	3.32918	3,332,160		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Call			3,319.18000	3.31918	3,322,160		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Call			3,309.18000	3.30918	3,312,160		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Put			0.00000	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>20,378</b>
R213 On 07/08/2014 Bond Future			8.87168	87.04895	8.89286	86.88873		12.10	0.00	0	23,790
R213 On 06/11/2014 Bond Future			8.95129	84.80497	8.97296	84.64358		13.79	0.00	0	6,205
R213 On 05/02/2015 Bond Future			9.02951	86.11530	9.05177	85.95209		13.80	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	<b>29,995</b>
R213 On 07/08/2014 Bond Future	8.84	Call			1,103.71000	1.10371	1,160,120	12.03	0.00	0	0
R213 On 07/08/2014 Bond Future	8.84	Put			1,504.41000	1.50441	1,400,600	12.03	0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Call			1,138.20000	1.13820	1,196,070	12.03	0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Put			1,462.89000	1.46289	1,360,540	12.03	0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Call			1,173.35000	1.17335	1,232,710	12.04	0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Put			1,422.12000	1.42212	1,321,260	12.04	0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Call			2,266.10000	2.26610	2,330,000	13.71	0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			3,263.51000	3.26351	3,166,020	13.71	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			2,299.49000	2.29949	2,364,080	13.72	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			3,221.29000	3.22129	3,124,490	13.72	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			2,333.16000	2.33316	2,398,450	13.72	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			3,179.44000	3.17944	3,083,340	13.72	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			4,459.74000	4.45974	4,547,670	13.97	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			2,955.18000	2.95518	2,879,900	13.97	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			4,379.16000	4.37916	4,466,080	13.95	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			3,017.39000	3.01739	2,941,100	13.95	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			4,419.49000	4.41949	4,506,920	13.96	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			2,986.28000	2.98628	2,910,500	13.96	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>29,995</b>
R214 On 07/08/2014 Bond Future			9.05375	77.38825	9.07483	77.22292		14.40	0.00	0	4,306
R214 On 06/11/2014 Bond Future			9.12594	75.25325	9.14748	75.08658		16.46	0.00	0	1,726
R214 On 05/02/2015 Bond Future			9.19669	76.41599	9.21878	76.24734		16.49	0.00	0	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	<b>6,032</b>
R214 On 07/08/2014 Bond Future	9.54	Call			3,782.83000	3.78283	3,912,690	14.85	0.00	0	0
R214 On 07/08/2014 Bond Future	9.54	Put			284.78000	0.28478	249,310	14.85	0.00	0	0
R214 On 07/08/2014 Bond Future	9.55	Call			3,843.95000	3.84395	3,974,830	14.86	0.00	0	0
R214 On 07/08/2014 Bond Future	9.55	Put			273.75000	0.27375	239,300	14.86	0.00	0	0
R214 On 07/08/2014 Bond Future	9.56	Call			3,905.25000	3.90525	4,037,140	14.87	0.00	0	0
R214 On 07/08/2014 Bond Future	9.56	Put			263.03000	0.26303	229,590	14.87	0.00	0	0
R214 On 06/11/2014 Bond Future	9.66	Call			5,153.05000	5.15305	5,263,470	16.74	0.00	0	0
R214 On 06/11/2014 Bond Future	9.64	Put			1,408.04000	1.40804	1,350,560	16.73	0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Call			5,103.76000	5.10376	5,213,570	16.73	0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Put			1,386.27000	1.38627	1,329,410	16.73	0.00	0	0
R214 On 06/11/2014 Bond Future	9.66	Put			1,364.78000	1.36478	1,308,530	16.74	0.00	0	0
R214 On 06/11/2014 Bond Future	9.80	Call			5,858.40000	5.85840	5,976,960	16.83	0.00	0	0
R214 On 06/11/2014 Bond Future	9.80	Put			1,091.84000	1.09184	1,043,730	16.83	0.00	0	2,500
R214 On 06/11/2014 Bond Future	9.20	Call			3,089.52000	3.08952	3,169,090	16.43	0.00	0	2,500
R214 On 06/11/2014 Bond Future	9.20	Put			2,685.73000	2.68573	2,598,630	16.43	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214 On 06/11/2014 Bond Future	9.64	Call			5,054.64000	5.05464	5,163,830	16.73		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Call			4,989.22000	4.98922	5,084,100	16.67		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Put			2,897.32000	2.89732	2,823,550	16.67		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			5,031.57000	5.03157	5,126,950	16.68		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			2,867.12000	2.86712	2,793,850	16.68		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			4,947.02000	4.94702	5,041,390	16.66		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			2,927.79000	2.92779	2,853,510	16.66		0.00	0	0
<b>Total R214 Option</b>										<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>11,032</b>
<b>Total for Bond</b>										<b>399,129,726.00</b>	<b>3,300</b>	<b>405,365</b>
IR CAN On 07/08/2014 Can-Do Interest Rate			143.26734	143.26734	143.47491	143.47491				0.00	0	635
<b>Total IR CANDO ICAA Future</b>										<b>0.00</b>	<b>0</b>	<b>635</b>
<b>Total For IR CANDO ICAA</b>										<b>0.00</b>	<b>0</b>	<b>635</b>
<b>Total for Can-Do Interest Rate</b>										<b>0.00</b>	<b>0</b>	<b>635</b>
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIR03/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES18A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	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/R On 15/09/2015 Price Contribution			100.00000	100.00000	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	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/R On 21/12/2026 Price Contribution			100.00000	100.00000	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/R On 21/12/2026 Price Contribution			100.00000	100.00000	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/R On 21/12/2026 Price Contribution			100.00000	100.00000	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>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	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	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/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R201/R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201/R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	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>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	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/R On 15/09/2017 Price Contribution			100.00000	100.00000	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	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/R On 15/01/2020 Price Contribution			100.00000	100.00000	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/R On 21/12/2018 Price Contribution			100.00000	100.00000	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>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	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/R On 15/01/2020 Price Contribution			100.00000	100.00000	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/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	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/R On 31/03/2021 Price Contribution			100.00000	100.00000	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/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	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	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/R On 31/03/2036 Price Contribution			100.00000	100.00000	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/R On 31/03/2036 Price Contribution			100.00000	100.00000	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/R On 31/03/2036 Price Contribution			100.00000	100.00000	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/R On 31/03/2036 Price Contribution			100.00000	100.00000	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	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	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	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	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/R On 28/02/2031 Price Contribution			100.00000	100.00000	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	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	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>
GOVI On 07/08/2014 GOVI			451.84000	451.84000	451.35500	451.35500			0.00	0	524
GOVI On 06/11/2014 GOVI			458.57200	458.57200	458.08500	458.08500			0.00	0	28
GOVI On 05/02/2015 GOVI			465.65400	465.65400	465.16400	465.16400			0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>552</b>
GOVI On 07/08/2014 GOVI	459.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Put			86,350.00000	8.63500	81,500,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Put			86,450.00000	8.64500	81,600,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Put			86,550.00000	8.65500	81,700,000		0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			90,850.00000	9.08500	95,720,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Call			90,750.00000	9.07500	95,620,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Call			90,950.00000	9.09500	95,820,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			51,540.00000	5.15400	56,440,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			51,740.00000	5.17400	56,640,000		0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Call			51,640.00000	5.16400	56,540,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	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>552</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>552</b>
AL12 On 07/08/2014 Index Future			495.64600	495.64600	494.82200	494.82200			0.00	0	0
AL12 On 06/11/2014 Index Future			503.03000	503.03000	502.20100	502.20100			0.00	0	0
AL12 On 05/02/2015 Index Future			510.79900	510.79900	509.96100	509.96100			0.00	0	0
<b>Total AL12 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AL37 On 07/08/2014 Index Future			423.82500	423.82500	423.54400	423.54400			0.00	0	0
AL37 On 06/11/2014 Index Future			430.13900	430.13900	429.86000	429.86000			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 07/08/2014 Index Future			498.05000	498.05000	497.52400	497.52400			0.00	0	0
AL7T On 06/11/2014 Index Future			505.47000	505.47000	504.94300	504.94300			0.00	0	1
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>1</b>
ALBI On 07/08/2014 Index Future			453.17100	453.17100	452.66700	452.66700			0.00	0	597
ALBI On 06/11/2014 Index Future			459.92200	459.92200	459.41700	459.41700			0.00	0	48
ALBI On 05/02/2015 Index Future			467.02600	467.02600	466.51600	466.51600			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>645</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>645</b>
IGOV On 07/08/2014 Index Future			217.39000	217.39000	217.49000	217.49000			0.00	0	713
IGOV On 06/11/2014 Index Future			220.65500	220.65500	220.76000	220.76000			0.00	0	640
IGOV On 05/02/2015 Index Future			224.09000	224.09000	224.19800	224.19800			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>1,353</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>1,353</b>
ILBI On 07/08/2014 Index Future			589.09900	589.09900	589.36800	589.36800			0.00	0	210
ILBI On 06/11/2014 Index Future			597.98200	597.98200	598.25700	598.25700			0.00	0	0
<b>Total ILBI Future</b>									<b>0.00</b>	<b>0</b>	<b>210</b>
<b>Total For ILBI</b>									<b>0.00</b>	<b>0</b>	<b>210</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>2,209</b>
JIBAR f On 16/07/2014 Jibar Future			5.81000	94.19000	5.82000	94.18000			0.00	0	545
JIBAR f On 20/08/2014 Jibar Future			6.13000	93.87000	6.14000	93.86000			0.00	0	0
JIBAR f On 17/09/2014 Jibar Future			6.19000	93.81000	6.20000	93.80000			0.00	0	33,000
JIBAR f On 15/10/2014 Jibar Future			6.33000	93.67000	6.36000	93.64000			0.00	0	0
JIBAR f On 19/11/2014 Jibar Future			6.41000	93.59000	6.44000	93.56000			0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.56000	93.44000	6.59000	93.41000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.84000	93.16000	6.87000	93.13000			0.00	0	2,850
JIBAR f On 17/06/2015 Jibar Future			7.06000	92.94000	7.10000	92.90000			0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			7.28000	92.72000	7.32000	92.68000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			7.44000	92.56000	7.47000	92.53000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			7.57000	92.43000	7.62000	92.38000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.69000	92.31000	7.75000	92.25000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>41,395</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>41,395</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>41,395</b>
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
<b>Total J201 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For J201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>									<b>399,129,726.00</b>	<b>3,300</b>	<b>450,156</b>
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.13926			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			7.30000	103.52429	7.30000	103.50412			0.00	0	0
<b>Total AA03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.29362			0.00	0	0
<b>Total AA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			8.81000	104.46228	8.81000	104.43780			0.00	0	3,900,000,000
<b>Total AA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,900,000,000</b>
<b>Total For AA05</b>									<b>0.00</b>	<b>0</b>	<b>3,900,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.86818			0.00	0	0
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			9.47500	102.25036	9.47500	102.22451			0.00	0	0
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.93317			0.00	0	0
<b>Total AB010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	101.03283			0.00	0	0
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB013 On 21/11/2018 Spot Bond			9.67500	96.26339	9.67500	96.23867			0.00	0	0
<b>Total AB013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB06 On 27/03/2015 Spot Bond			7.40000	102.75152	7.40000	102.73122		28,120,000,000.00		3,800,000	161,200,000
<b>Total AB06 SPOT</b>									<b>28,120,000,000.00</b>	<b>3,800,000</b>	<b>161,200,000</b>
<b>Total For AB06</b>									<b>28,120,000,000.00</b>	<b>3,800,000</b>	<b>161,200,000</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.38062			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			8.95000	105.09476	8.95000	105.06976			0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AB09</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABCPI2 On 20/09/2014 Spot Bond			1.33000	137.99327	1.33000	137.96780				0.00	0	10,000,000
<b>Total ABCPI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABCPI2</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABCPI3 On 07/12/2023 Spot Bond			2.20000	128.39713	2.20000	272.10492				0.00	0	10,000,000
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.89023				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>
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.80539				0.00	0	10,000,000
<b>Total ABFN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABFN06</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.41437				0.00	1,000,000,000	1,000,000,000
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.43143				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>
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.44266				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>
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.72811				0.00	0	0
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.16804				0.00	0	0
<b>Total ABFN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	99.98246				0.00	0	0
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL10A On 15/03/2015 Spot Bond			8.06000	105.84654	8.06000	105.82382				0.00	0	395,000,000
<b>Total ABL10A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>395,000,000</b>
<b>Total For ABL10A</b>										<b>0.00</b>	<b>0</b>	<b>395,000,000</b>
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	100.93526				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
ABL11A On 29/09/2014 Spot Bond			7.74000	102.95968	7.74000	102.93823			7,740,000,000.00	1,000,000	500,000
<b>Total ABL11A SPOT</b>									<b>7,740,000,000.00</b>	<b>1,000,000</b>	<b>500,000</b>
<b>Total For ABL11A</b>									<b>7,740,000,000.00</b>	<b>1,000,000</b>	<b>500,000</b>
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	100.37805			0.00	0	0
<b>Total ABL11B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL11B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL12E On 08/03/2015 Spot Bond				100.00000	0.00000	100.90800			0.00	0	0
<b>Total ABL12B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL12B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	99.93547			0.00	0	0
<b>Total ABL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	99.86197			0.00	0	0
<b>Total ABL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	99.97800			0.00	0	0
<b>Total ABL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	100.27419			0.00	0	0
<b>Total ABL16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	100.34911			0.00	0	0
<b>Total ABL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL18 On 25/09/2015 Spot Bond				100.00000	0.00000	100.13385			0.00	0	5,000,000
<b>Total ABL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For ABL18</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
ABL19 On 25/09/2018 Spot Bond				100.00000	0.00000	100.34442			0.00	0	0
<b>Total ABL19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI03 On 15/03/2015 Spot Bond			2.90000	130.36061	2.90000	130.33110			0.00	0	0
<b>Total ABLI03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI04 On 11/10/2016 Spot Bond			4.08000	118.36316	4.08000	118.33255			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABLI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI05 On 18/02/2018 Spot Bond			4.83000	104.71389	4.83000	104.68457				0.00	0	0
<b>Total ABLI05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI06 On 19/07/2020 Spot Bond			5.84000	105.29028	5.84000	108.29778				0.00	0	0
<b>Total ABLI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2/ On 13/07/2016 Spot Bond			11.35000	107.11319	11.35000	107.08052				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	0.00000	99.80987				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				100.00000	0.00000	100.21318				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>
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	100.22537				0.00	0	0
<b>Total ABLS4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	100.23593				0.00	0	130,000,000
<b>Total ABLS5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For ABLS5</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
ABLS1 On 29/06/2019 Spot Bond			4.58000	112.28858	4.58000	112.25806				0.00	0	0
<b>Total ABLSI1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLSI1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN03/ On 12/03/2015 Spot Bond			100.00000	57.90860	100.00000	57.76831				0.00	0	0
<b>Total ABN03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			1.94000	171.73562	1.94000	171.70112				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>
ABN07 On 13/06/2015 Spot Bond			2.76000	160.40657	2.76000	160.37078				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			1.97000	174.02661	1.97000	173.99151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ABN12 On 22/07/2014 Spot Bond			7.91000	105.18056	7.91000	105.18056				0.00	0	0
<b>Total ABN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.79000	183.91072	1.79000	183.87451				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>
ABN33 On 29/01/2018 Spot Bond			8.34625	75.17972	8.34625	75.16321				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			8.34625	75.17972	8.34625	75.16321				0.00	0	0
<b>Total ABN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	90.45000				0.00	0	0
<b>Total ABN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.31060				0.00	0	0
<b>Total ABN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.68000				0.00	0	0
<b>Total ABN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	92.56000				0.00	0	0
<b>Total ABN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	93.18000				0.00	0	0
<b>Total ABN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	89.06000				0.00	0	0
<b>Total ABN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	88.51000				0.00	0	0
<b>Total ABN46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.01892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	99.89088				0.00	0	0
<b>Total ABN48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	88.07000				0.00	0	0
<b>Total ABN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN50 On 21/12/2014 Spot Bond			7.28000	101.04951	7.28000	101.02999				0.00	0	0
<b>Total ABN50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.79000				0.00	0	0
<b>Total ABN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	91.37000				0.00	0	0
<b>Total ABN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	89.18000				0.00	0	0
<b>Total ABN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.20838				0.00	0	0
<b>Total ABN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN56 On 15/09/2015 Spot Bond			7.59000	110.80401	7.59000	110.78158				0.00	0	0
<b>Total ABN56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	99.84176				0.00	200,000,000	50,000,000
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	86.06000				0.00	0	0
<b>Total ABN59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	85.81000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			2.54000	95.90327	2.54000	107.79493				0.00	0	0
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			2.49000	101.98071	2.49000	157.47653				0.00	0	0
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN63 On 07/12/2033 Spot Bond			2.39000	116.68714	2.39000	209.39336				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
<b>Total ABN64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.32000				0.00	0	0
<b>Total ABN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			9.81500	90.89072	9.81500	90.86705				0.00	0	0
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	94.88000				0.00	0	0
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	104.30000				0.00	0	0
<b>Total ABN71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.20020				0.00	0	0
<b>Total ABN72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	91.17000				0.00	0	0
<b>Total ABN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	99.50000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	106.73877	9.63000	106.71134				0.00	0	0
<b>Total ABN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	110.06500				0.00	0	0
<b>Total ABN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			9.80500	105.44108	9.80500	105.41351				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			9.18000	89.82767	9.18000	89.80563				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	104.20000				0.00	0	0
<b>Total ABN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	101.97000				0.00	0	0
<b>Total ABN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.90000	104.74605	9.90000	104.71839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	89.48000				0.00	0	0
<b>Total ABN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.56401				0.00	0	0
<b>Total ABN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.45944				0.00	0	0
<b>Total ABN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			8.55000	107.17070	8.55000	107.14632			54,720,000,000.00		6,400,000	1,451,700,000
<b>Total ABS10 SPOT</b>									<b>54,720,000,000.00</b>		<b>6,400,000</b>	<b>1,451,700,000</b>
<b>Total For ABS10</b>									<b>54,720,000,000.00</b>		<b>6,400,000</b>	<b>1,451,700,000</b>
ABS11 On 09/04/2021 Spot Bond			9.18500	103.53084	9.18500	103.50544				0.00	0	500,000,000
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABS5 On 01/05/2015 Spot Bond			7.25000	102.35320	7.25000	102.33339				0.00	0	541,800,000
<b>Total ABS5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>541,800,000</b>
<b>Total For ABS5</b>										<b>0.00</b>	<b>0</b>	<b>541,800,000</b>
ABS6 On 01/06/2020 Spot Bond			9.12000	96.71116	9.12000	96.68759			32,832,000,000.00		3,600,000	1,202,300,000
<b>Total ABS6 SPOT</b>									<b>32,832,000,000.00</b>		<b>3,600,000</b>	<b>1,202,300,000</b>
<b>Total For ABS6</b>									<b>32,832,000,000.00</b>		<b>3,600,000</b>	<b>1,202,300,000</b>
ABS7 On 11/09/2026 Spot Bond			10.02500	94.33997	10.02500	94.31489				0.00	0	1,000,000,000
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ABS9 On 17/03/2016 Spot Bond			7.95000	105.08626	7.95000	105.06401				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>
ABSI2 On 07/12/2023 Spot Bond			2.01000	217.94539	2.01000	276.08080				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			1.27000	127.24155	1.27000	130.05568				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			1.99000	130.08763	1.99000	132.67377				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00450	100.00000	0.00449				0.00	0	0
<b>Total ACIF1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01L On 30/06/2015 Spot Bond			100.00000	57.61691	100.00000	57.47733				0.00	0	0
<b>Total ACL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02E On 15/09/2015 Spot Bond			11.75000	106.09485	11.75000	106.06194				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>
ACL02E On 20/08/2015 Spot Bond			100.00000		0.00000	101.31366				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>
ACL02L On 20/03/2018 Spot Bond			100.00000	3.68438	100.00000	3.67545				0.00	0	0
<b>Total ACL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03E On 20/08/2015 Spot Bond			100.00000		0.00000	101.34683				0.00	0	0
<b>Total ACL033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03E On 20/08/2015 Spot Bond			100.00000		0.00000	101.81676				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>
ACL03L On 20/03/2016 Spot Bond			100.00000	21.96059	100.00000	21.90739				0.00	0	0
<b>Total ACL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04E On 20/08/2015 Spot Bond			100.00000		0.00000	101.28048				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>
ACL047 On 22/10/2018 Spot Bond			11.00000	63.92489	11.00000	63.90661				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>
ACL04L On 20/06/2016 Spot Bond			100.00000	21.96059	100.00000	21.90739				0.00	0	0
<b>Total ACL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL071 On 20/06/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ACL071 On 20/09/2015 Spot Bond				100.00000	0.00000	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>
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	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>
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.40748				0.00	0	0
<b>Total ACL076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.44761				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>
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.38957				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>
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.40168				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>
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.40700				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>
ACL081 On 30/07/2017 Spot Bond				100.00000	0.00000	103.60731				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>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.60731				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>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.62887				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>
ACL084 On 20/12/2015 Spot Bond				100.00000	0.00000	100.37991				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>
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	103.62887				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	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>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.58574				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>
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	90.11041				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>
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	100.37305				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>
ACL090 On 26/12/2015 Spot Bond				100.00000	0.00000	100.25411				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>
ACL093 On 20/12/2018 Spot Bond				100.00000	0.00000	100.39445				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>
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.40632				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.41112				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>
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.40146				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>
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.37991				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>
ACL104 On 20/12/2019 Spot Bond			9.64000	101.96988	9.64000	101.99704				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>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	101.53961				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>
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	102.21769				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	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>
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	83.85246				0.00	0	0
<b>Total ACL126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	167.02257				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>
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	167.07572				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>
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.38950				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>
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	100.99496				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>
ACL131 On 18/08/2014 Spot Bond				100.00000	0.00000	100.99496				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>
ACL133 On 26/08/2014 Spot Bond				100.00000	0.00000	100.87023				0.00	0	0
<b>Total ACL133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	100.37739				0.00	0	0
<b>Total ACL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL135 On 20/09/2014 Spot Bond				100.00000	0.00000	100.37448				0.00	0	0
<b>Total ACL135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	101.42102				0.00	0	0
<b>Total ACL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.76622				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	101.42087				0.00	0	0
<b>Total ACL138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	100.17428				0.00	0	0
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	104.14528				0.00	0	0
<b>Total ACL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	100.41306				0.00	0	0
<b>Total ACL142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	102.18603				0.00	0	0
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.92355				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.39097				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.38343				0.00	0	0
<b>Total ACL151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	100.34463				0.00	0	0
<b>Total ACL153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	100.33636				0.00	0	0
<b>Total ACL154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	100.35242				0.00	0	0
<b>Total ACL155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.38245				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.36546				0.00	0	0
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	100.34609				0.00	0	0
<b>Total ACL158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	100.35145				0.00	0	0
<b>Total ACL159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	103.05509	10.23000	103.02715				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.35661				0.00	0	0
<b>Total ACL162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	100.34853				0.00	0	0
<b>Total ACL163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL164 On 20/06/2017 Spot Bond				100.00000	0.00000	118.41208				0.00	0	0
<b>Total ACL164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL165 On 20/06/2019 Spot Bond			9.75000	100.69061	9.75000	100.66442				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL166 On 20/06/2017 Spot Bond				100.00000	0.00000	100.38093				0.00	0	0
<b>Total ACL166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	114.30368				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond			1.75000	114.28733	1.75000	114.30368				0.00	0	0
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL169 On 20/03/2015 Spot Bond				100.00000	0.00000	100.68923				0.00	0	0
<b>Total ACL169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL170 On 20/06/2015 Spot Bond				100.00000	0.00000	100.35174				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	100.37098				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	100.38292				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.35903				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/09/2014 Spot Bond				100.00000	0.00000	100.38053				0.00	0	0
<b>Total ACL178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL178 On 20/06/2015 Spot Bond				100.00000	0.00000	100.94239				0.00	0	0
<b>Total ACL180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	102.34192				0.00	0	0
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	102.27963				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	100.35472				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	101.58811				0.00	0	0
<b>Total ACL184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	100.38053				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	100.37237				0.00	0	0
<b>Total ACL186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	100.39281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.39909				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2015 Spot Bond				100.00000	0.00000	100.97878				0.00	0	0
<b>Total ACL191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL191 On 20/12/2015 Spot Bond				100.00000	0.00000	101.24594				0.00	0	0
<b>Total ACL192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL192 On 20/09/2022 Spot Bond				100.00000	0.00000	100.40063				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.40063				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	100.42103				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	100.37337				0.00	0	0
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	100.42453				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	102.71290				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.42103				0.00	0	0
<b>Total ACL199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	93.01787				0.00	0	0
<b>Total ACL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	100.40887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.40199				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	120.90405				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	121.77666				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.34946				0.00	0	0
<b>Total ACL205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.34612				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.91481				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.35521				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.35664				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.37098				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.34994				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.34946				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.38517				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.24203				0.00	0	0
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.51944				0.00	0	0
<b>Total ADCB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	100.71542				0.00	0	0
<b>Total ADCP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	100.57753				0.00	0	0
<b>Total ADCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	100.64507				0.00	0	0
<b>Total ADCP08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01I On 18/11/2016 Spot Bond			100.00000	15.22597	100.00000	15.18909				0.00	0	0
<b>Total AER01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	100.92922				0.00	0	0
<b>Total AHF1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	101.02608				0.00	0	0
<b>Total AHF1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	101.09057				0.00	0	0
<b>Total AHF1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.54071				0.00	0	0
<b>Total AHF2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.69855				0.00	0	0
<b>Total AHF2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.90894				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AHF2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.49666				0.00	0	0
<b>Total AHF3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/04/2016 Spot Bond			8.28500	98.67628	8.28500	98.65439				0.00	0	0
<b>Total AHF3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.93980				0.00	0	0
<b>Total AHF3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	102.26499				0.00	0	0
<b>Total AHF3C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			8.73000	102.11636	8.73000	102.09265				0.00	0	10,100,000
<b>Total AIR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,100,000</b>
<b>Total For AIR01</b>										<b>0.00</b>	<b>0</b>	<b>10,100,000</b>
AIR02 On 30/04/2023 Spot Bond			9.50000	115.01790	9.50000	114.98874				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	83.13217	100.00000	82.94907				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			7.40000	108.91679	7.40000	108.89528				0.00	0	0
<b>Total AIR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR03U On 26/10/2014 Spot Bond			100.00000	97.87372	100.00000	97.61751				0.00	0	0
<b>Total AIR03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			9.55500	99.08822	9.55500	99.06310				0.00	0	0
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	13.65530	100.00000	13.62508				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>
AIR05 On 29/05/2030 Spot Bond			10.26000	99.07537	10.26000	99.04843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL01 On 30/04/2028 Spot Bond			2.74000	162.21178	2.74000	162.17570				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>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.58786				0.00	0	0
<b>Total ANG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	100.55513				0.00	0	0
<b>Total ANG011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.58495				0.00	0	0
<b>Total ANG012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	99.94516				0.00	0	0
<b>Total ANG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.47926				0.00	0	0
<b>Total ASN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	101.11525				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	100.32577				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ASN010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.35903			0.00	0	0
<b>Total ASN011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	100.43846			0.00	0	0
<b>Total ASN012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	100.70182			0.00	0	0
<b>Total ASN013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	103.61500			0.00	0	0
<b>Total ASN015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	99.56000			0.00	0	0
<b>Total ASN016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.62309			0.00	0	0
<b>Total ASN017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/12/2033 Spot Bond			4.41000	100.14414	4.41000	100.11530		4,570,524,000,000.00	1,036,400,000	1,036,400,000	
<b>Total ASN022 SPOT</b>								<b>4,570,524,000,000.00</b>	<b>1,036,400,000</b>	<b>1,036,400,000</b>	
<b>Total For ASN022</b>								<b>4,570,524,000,000.00</b>	<b>1,036,400,000</b>	<b>1,036,400,000</b>	
ASN02: On 07/07/2017 Spot Bond			100.00000	12.54757	100.00000	12.52376		0.00	0	0	
<b>Total ASN023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	100.49232			0.00	0	0
<b>Total BAR001 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAR001</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAR00: On 20/12/2014 Spot Bond				100.00000	0.00000	100.32551			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BAR002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.32071			0.00	0	0
<b>Total BAR003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.19144			0.00	0	0
<b>Total BAW10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			9.22000	104.61743	9.22000	104.59167			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>
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	100.29936			0.00	0	0
<b>Total BAW12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.68057			0.00	0	10,000,000
<b>Total BAW13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For BAW13</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.80720			0.00	0	0
<b>Total BAW15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.24200			0.00	0	0
<b>Total BAW17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.03914			0.00	0	0
<b>Total BAW18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			9.75500	99.95786	9.75500	99.93185			0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW2 On 02/10/2015 Spot Bond			7.55500	107.85444	7.55500	107.83258		8,310,500,000.00		1,100,000	1,041,100,000
<b>Total BAW2 SPOT</b>								<b>8,310,500,000.00</b>		<b>1,100,000</b>	<b>1,041,100,000</b>
<b>Total For BAW2</b>								<b>8,310,500,000.00</b>		<b>1,100,000</b>	<b>1,041,100,000</b>
BAW20 On 15/01/2016 Spot Bond			100.00000	29.36676	100.00000	29.32318			0.00	0	0
<b>Total BAW20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.13729			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	100.12536				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			7.72000	102.52186	7.72000	102.50056				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			9.10000	104.94140	9.10000	104.91589				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>
BAYA0 On 31/03/2016 Spot Bond			11.25536	102.30807	11.25536	101.47693				0.00	0	0
<b>Total BAYA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2015 Spot Bond			11.19946	100.59442	11.19946	100.44175				0.00	0	0
<b>Total BAYA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2015 Spot Bond			11.24459	100.50867	11.24459	100.39089				0.00	0	0
<b>Total BAYA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	100.22970				0.00	0	0
<b>Total BAYA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 31/12/2015 Spot Bond			11.28745	100.35632	11.28745	100.30397				0.00	0	0
<b>Total BAYA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 31/12/2017 Spot Bond			12.11654	99.39664	12.11654	99.30644				0.00	0	0
<b>Total BAYA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 31/12/2015 Spot Bond				100.00000	0.00000	100.23507				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	0.00000	100.23507				0.00	0	0
<b>Total BAYA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	100.23514				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BAYA12 On 31/03/2016 Spot Bond			11.50536	99.49263	11.50536	99.77420				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>
BAYA13 On 31/03/2016 Spot Bond			11.42896	101.28261	11.42896	100.31422				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>
BAYA14 On 30/09/2015 Spot Bond			11.19946	100.59442	11.19946	100.44175				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>
BAYA15 On 30/06/2016 Spot Bond			11.37154	100.52357	11.37154	100.41420				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>
BAYA16 On 30/09/2016 Spot Bond			10.55168	95.19030	10.55168	100.02556				0.00	0	0
<b>Total BAYA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	100.22331				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.22000				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.22000				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA20 On 30/09/2014 Spot Bond				100.00000	0.00000	100.20848				0.00	0	0
<b>Total BAYA20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA21 On 30/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BAYA21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA22 On 30/06/2017 Spot Bond			10.88401	99.38199	10.88401	99.67027				0.00	0	0
<b>Total BAYA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA23 On 30/06/2017 Spot Bond			11.87500	98.46241	11.87500	98.29261				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	100.21372				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/09/2017 Spot Bond			11.80000	68.72150	11.80000	96.04156				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	100.20309				0.00	0	0
<b>Total BAYA29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA29 On 31/12/2015 Spot Bond			9.28000	89.36588	9.28000	100.19964				0.00	0	0
<b>Total BAYA30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	100.21687				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA31 On 31/03/2018 Spot Bond			11.62000	67.53248	11.62000	95.86729				0.00	0	0
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	100.21058				0.00	0	0
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.21582				0.00	0	0
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.21582				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.87236				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	100.20806				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	100.21876				0.00	0	0
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA39 On 30/09/2014 Spot Bond				100.00000	0.00000	100.39350				0.00	0	0
<b>Total BAYA40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.21876				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	100.20848				0.00	0	0
<b>Total BAYA43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.21162				0.00	0	0
<b>Total BAYA44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	100.21885				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	100.15925				0.00	0	0
<b>Total BAYA46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/03/2016 Spot Bond			14.25536	102.32425	14.25536	101.52319				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>
BAYB02 On 31/12/2016 Spot Bond			15.50405	100.10242	15.50405	100.03424				0.00	0	0
<b>Total BAYB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB03 On 31/03/2017 Spot Bond			14.39988	99.96505	14.39988	100.07697				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	100.28336				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	100.28336				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	100.28336				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	100.29367				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	100.24712				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC1U On 31/12/2016 Spot Bond			100.00000	17.93125	100.00000	17.89723				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>
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.10248	100.00000	19.05620				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>
BAYD2U On 30/06/2035 Spot Bond			100.00000	17.38539	100.00000	17.34328				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.73172	100.00000	10.70573				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>
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.73172	100.00000	10.70573				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>
BAYD5U On 30/06/2035 Spot Bond			100.00000	12.97517	100.00000	12.94374				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>
BAYD6U On 30/06/2035 Spot Bond			100.00000	11.24276	100.00000	11.21553				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>
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	99.85117				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BCJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.43392				0.00	0	0
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ05 On 07/07/2015 Spot Bond			100.00000	53.33553	100.00000	53.16901			900,000,000,000,000.00	149,000,000,000	74,500,000,000	
<b>Total BCJ05 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>149,000,000,000</b>	<b>74,500,000,000</b>	
<b>Total For BCJ05</b>									<b>10,000,000,000,000.00</b>	<b>149,000,000,000</b>	<b>74,500,000,000</b>	
BCJ06 On 07/07/2017 Spot Bond			100.00000	16.05926	100.00000	16.00912			010,000,000,000,000.00	110,100,000,000	110,100,000,000	
<b>Total BCJ06 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>110,100,000,000</b>	<b>110,100,000,000</b>	
<b>Total For BCJ06</b>									<b>10,000,000,000,000.00</b>	<b>110,100,000,000</b>	<b>110,100,000,000</b>	
BCP3U On 30/06/2019 Spot Bond			100.00000	7.30747	100.00000	7.28977			0.00	0	0	
<b>Total BCP3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BCP3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BCP4U On 30/06/2019 Spot Bond			100.00000	7.30747	100.00000	7.28977			0.00	0	0	
<b>Total BCP4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BCP4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BCP82U On 24/07/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0	
<b>Total BCP82U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BCP82U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BCP83U On 19/08/2014 Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0	
<b>Total BCP83U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BCP83U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BCP84U On 05/09/2014 Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0	
<b>Total BCP84U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BCP84U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BD0202 On 31/12/2018 Spot Bond			1.91000	104.38388	1.91000	177.76995			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>	
BD0205 On 28/04/2028 Spot Bond			8.42000	92.36837	8.42000	143.78406			0.00	0	0	
<b>Total BD0205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BD0205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BD0206 On 02/03/2028 Spot Bond			8.42000	93.66608	8.42000	144.15207			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>	
BD0302 On 18/04/2028 Spot Bond			8.80500	96.39173	8.80500	96.36904			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.61851				0.00	0	0
<b>Total BD311E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	100.36019				0.00	0	0
<b>Total BD311F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BEER0 On 28/03/2018 Spot Bond			8.22000	98.52713	8.22000	98.50557				0.00	0	100,000,000
<b>Total BEER02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BEER02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	102.64615				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	0.00000	101.53058				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	0.00000	101.56214				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>
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.66731				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	0.00000	101.77247				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>
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	102.06654				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	16.29073	100.00000	16.25083				0.00	0	0
<b>Total BG22YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.31326				0.00	0	0
<b>Total BG32A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.37909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BG32A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.40730				0.00	0	0
<b>Total BG32A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.41670				0.00	0	0
<b>Total BG32A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.52951				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.67985				0.00	0	0
<b>Total BG32C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32D On 30/10/2016 Spot Bond			100.00000	15.93515	100.00000	15.89612				0.00	0	0
<b>Total BG32DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32YI On 30/10/2016 Spot Bond			100.00000	15.93515	100.00000	15.89612				0.00	0	0
<b>Total BG32YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.39844				0.00	0	0
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.42969				0.00	0	0
<b>Total BG42A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.43821				0.00	0	0
<b>Total BG42A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond			8.65000	103.10482	8.65000	103.08109				0.00	0	0
<b>Total BG42A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.46376				0.00	0	0
<b>Total BG42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.50901				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BG42C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42D On 15/03/2017 Spot Bond			100.00000	9.10481	100.00000	9.08275				0.00	0	0
<b>Total BG42DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42YI On 15/03/2017 Spot Bond			100.00000	9.10481	100.00000	9.08275				0.00	0	0
<b>Total BG42YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID01 On 06/08/2014 Spot Bond			7.09000	104.52649	7.09000	104.50630				0.00	0	70,000,000
<b>Total BID01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For BID01</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.43861				0.00	0	10,000,000
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.15484				0.00	500,000,000	500,000,000
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
BID06 On 30/06/2019 Spot Bond			8.92000	65.48120	8.92000	99.93277				0.00	0	3,000,000,000
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	99.51040				0.00	0	0
<b>Total BIDC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	98.98334				0.00	0	0
<b>Total BIDC39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC40 On 16/10/2014 Spot Bond				100.00000	0.00000	98.25890				0.00	0	0
<b>Total BIDC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A4 On 21/11/2015 Spot Bond				100.00000	0.00000	100.83740				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>
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.97408				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>
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.82830				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	0.00000	100.87103			0.00	0	0
<b>Total BLG1C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.94861			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	0.00000	101.27071			0.00	0	0
<b>Total BLG1E SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	101.80359			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>
BSR11L On 19/06/2015 Spot Bond			100.00000	57.49309	100.00000	57.35381			0.00	0	0
<b>Total BSR11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01L On 30/09/2016 Spot Bond			100.00000	17.92120	100.00000	17.87779			0.00	0	0
<b>Total BUS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.41211			0.00	0	0
<b>Total BWZJ17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	101.04209			0.00	0	0
<b>Total BWZJ18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL06 On 02/11/2014 Spot Bond			7.54000	104.00769	7.54000	103.98671			0.00	0	10,100,000
<b>Total CBL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,100,000</b>
<b>Total For CBL06</b>									<b>0.00</b>	<b>0</b>	<b>10,100,000</b>
CBL08 On 02/11/2016 Spot Bond			9.75000	111.39159	9.75000	111.36277		39,000,000,000.00		4,000,000	270,900,000
<b>Total CBL08 SPOT</b>								<b>39,000,000,000.00</b>		<b>4,000,000</b>	<b>270,900,000</b>
<b>Total For CBL08</b>								<b>39,000,000,000.00</b>		<b>4,000,000</b>	<b>270,900,000</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	102.08564			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>
CBL11 On 06/05/2016 Spot Bond			9.40000	103.64220	9.40000	103.61634		84,600,000,000.00		9,000,000	632,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CBL11 SPOT</b>									<b>84,600,000,000.00</b>	<b>9,000,000</b>	<b>632,200,000</b>
<b>Total For CBL11</b>									<b>84,600,000,000.00</b>	<b>9,000,000</b>	<b>632,200,000</b>
CBL12 On 06/09/2018 Spot Bond			11.53000	103.13158	11.53000	103.10018			0.00	0	0
<b>Total CBL12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.88515			0.00	0	0
<b>Total CBL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			11.78000	104.22830	11.78000	104.19534			0.00	0	0
<b>Total CBL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.18958			0.00	0	0
<b>Total CBL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL16 On 18/05/2017 Spot Bond			9.64000	100.82191	9.64000	100.79612			95,436,000,000.00	9,900,000	134,900,000
<b>Total CBL16 SPOT</b>									<b>95,436,000,000.00</b>	<b>9,900,000</b>	<b>134,900,000</b>
<b>Total For CBL16</b>									<b>95,436,000,000.00</b>	<b>9,900,000</b>	<b>134,900,000</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	101.29307			0.00	0	0
<b>Total CBL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			12.22000	99.80089	12.22000	99.76818			0.00	0	0
<b>Total CBL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	102.24916			0.00	0	0
<b>Total CBL19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	100.58724			0.00	0	0
<b>Total CBL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.25572			0.00	0	0
<b>Total CBL21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			10.50500	92.87894	10.50500	92.85310			0.00	0	50,000,000
<b>Total CBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For CBL22</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
CCT01 On 23/06/2023 Spot Bond			10.25000	113.92521	10.25000	113.89411			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			10.10000	110.19833	10.10000	110.16867				0.00	0	0
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT03 On 15/03/2025 Spot Bond			9.43000	114.97938	9.43000	114.95059				0.00	0	0
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.87643				0.00	0	0
<b>Total CGR10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR11 On 28/03/2016 Spot Bond			12.00000	103.40507	12.00000	103.37233				0.00	0	0
<b>Total CGR11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	101.34135				0.00	0	0
<b>Total CGR12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	100.30862				0.00	0	0
<b>Total CGR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.61538				0.00	0	0
<b>Total CGR14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR7 On 22/07/2014 Spot Bond				100.00000	0.00000	102.90691				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	0.00000	103.32645				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>
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.78983				0.00	0	0
<b>Total CIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.84236				0.00	0	0
<b>Total CIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.18708				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.19427				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.20293				0.00	0	0
<b>Total CIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	101.76920				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>
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	101.75069				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>
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	101.84846				0.00	0	0
<b>Total CLN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	101.26280				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>
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	100.38960				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>
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.39582				0.00	0	0
<b>Total CLN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN183 On 15/06/2016 Spot Bond				100.00000	0.00000	100.55993				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>
CLN184 On 01/07/2021 Spot Bond			10.11000	100.21464	10.11000	100.18778				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>
CLN185 On 15/06/2016 Spot Bond				100.00000	0.00000	100.55993				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>
CLN188 On 06/07/2016 Spot Bond				100.00000	0.00000	100.01889				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN19 On 23/08/2016 Spot Bond			2.76000	119.65877	2.76000	119.63199				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	0.00000	104.44527				0.00	0	0
<b>Total CLN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 29/08/2021 Spot Bond			3.14000	116.68980	3.14000	119.62095				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 31/08/2016 Spot Bond			8.25000	102.91968	8.25000	102.89707				0.00	0	0
<b>Total CLN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 15/06/2016 Spot Bond				100.00000	0.00000	100.55993				0.00	0	0
<b>Total CLN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 15/06/2016 Spot Bond				100.00000	0.00000	100.55993				0.00	0	0
<b>Total CLN197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2021 Spot Bond			3.10000	124.89078	3.10000	119.19602				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2016 Spot Bond			2.40000	124.61457	2.40000	118.93463				0.00	0	0
<b>Total CLN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	100.55082				0.00	0	0
<b>Total CLN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 12/10/2014 Spot Bond				100.00000	0.00000	100.07465				0.00	0	0
<b>Total CLN213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 12/10/2014 Spot Bond				100.00000	0.00000	99.89027				0.00	0	0
<b>Total CLN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 17/10/2016 Spot Bond			8.65000	101.64662	8.65000	101.62311				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 11/10/2014 Spot Bond				100.00000	0.00000	100.14258				0.00	0	0
<b>Total CLN216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	100.14084				0.00	700,000,000	700,000,000
<b>Total CLN217 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
<b>Total For CLN217</b>										<b>0.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
CLN217 On 20/10/2016 Spot Bond				100.00000	0.00000	101.60240				0.00	0	0
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.61475				0.00	0	0
<b>Total CLN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN220 On 20/10/2016 Spot Bond			8.70000	101.75536	8.70000	101.73169				0.00	0	0
<b>Total CLN221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN221 On 20/10/2016 Spot Bond			8.70000	101.75536	8.70000	101.73169				0.00	0	0
<b>Total CLN222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN222 On 09/12/2016 Spot Bond			8.75000	100.54916	8.75000	100.52564				0.00	0	0
<b>Total CLN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	100.39929				0.00	0	0
<b>Total CLN226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.44089				0.00	0	0
<b>Total CLN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN227 On 17/01/2015 Spot Bond				100.00000	0.00000	100.08173				0.00	0	0
<b>Total CLN230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.08173				0.00	0	0
<b>Total CLN231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 15/06/2016 Spot Bond				100.00000	0.00000	100.60231				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	101.10162				0.00	0	0
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.40501				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN240 On 24/02/2015 Spot Bond				100.00000	0.00000	100.85882				0.00	0	0
<b>Total CLN240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	100.91354				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN242 On 24/02/2019 Spot Bond			9.35000	103.46656	9.35000	103.44044				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 24/02/2019 Spot Bond			9.35000	103.46656	9.35000	103.44044				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.85875				0.00	0	0
<b>Total CLN244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN245 On 25/02/2015 Spot Bond				100.00000	0.00000	100.86109				0.00	0	0
<b>Total CLN245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	89.52809				0.00	0	0
<b>Total CLN246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	101.40170				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN248 On 14/03/2015 Spot Bond				100.00000	0.00000	100.67790				0.00	0	0
<b>Total CLN248 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN248</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN249 On 24/02/2017 Spot Bond				100.00000	0.00000	101.37504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.56787				0.00	0	0
<b>Total CLN250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.56787				0.00	0	0
<b>Total CLN251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.56787				0.00	0	0
<b>Total CLN252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.56787				0.00	0	0
<b>Total CLN253 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN253</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.56787				0.00	0	0
<b>Total CLN254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.62889				0.00	0	0
<b>Total CLN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2017 Spot Bond				100.00000	0.00000	100.75736				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2017 Spot Bond				100.00000	0.00000	100.87836				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2017 Spot Bond				100.00000	0.00000	100.87836				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2017 Spot Bond				100.00000	0.00000	100.87836				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26( On 26/03/2017 Spot Bond				100.00000	0.00000	100.87836				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26( On 26/03/2017 Spot Bond				100.00000	0.00000	100.75862				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2019 Spot Bond			9.55000	103.09842	9.55000	103.07229				0.00	0	0
<b>Total CLN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 18/08/2014 Spot Bond				100.00000	0.00000	100.95535				0.00	0	0
<b>Total CLN264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN264 On 30/04/2017 Spot Bond				100.00000	0.00000	102.02066				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	100.45500				0.00	0	0
<b>Total CLN269 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN269</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 24/02/2017 Spot Bond				100.00000	0.00000	101.29702				0.00	0	0
<b>Total CLN270 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN270</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN270 On 20/06/2017 Spot Bond				100.00000	0.00000	100.80290				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.80081				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.83852				0.00	0	0
<b>Total CLN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.94763				0.00	0	0
<b>Total CLN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.03364				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.04560				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	103.24451				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28( On 07/06/2017 Spot Bond				100.00000	0.00000	101.76392				0.00	0	0
<b>Total CLN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28( On 21/06/2015 Spot Bond				100.00000	0.00000	100.66104				0.00	0	0
<b>Total CLN281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28( On 27/06/2015 Spot Bond				100.00000	0.00000	100.49444				0.00	0	0
<b>Total CLN282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28( On 20/09/2015 Spot Bond				100.00000	0.00000	100.35425				0.00	0	0
<b>Total CLN283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28( On 20/06/2017 Spot Bond				100.00000	0.00000	100.40913				0.00	0	0
<b>Total CLN284 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN284</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28( On 20/06/2017 Spot Bond				100.00000	0.00000	100.40913				0.00	0	0
<b>Total CLN285 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN285</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28( On 20/06/2017 Spot Bond				100.00000	0.00000	100.40913				0.00	0	0
<b>Total CLN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28( On 20/06/2017 Spot Bond				100.00000	0.00000	100.40913				0.00	0	0
<b>Total CLN287 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN287</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28( On 10/08/2017 Spot Bond				100.00000	0.00000	101.62525				0.00	0	0
<b>Total CLN288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28( On 30/08/2017 Spot Bond				100.00000	0.00000	101.36881				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29( On 26/06/2017 Spot Bond				100.00000	0.00000	100.54354				0.00	0	0
<b>Total CLN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29( On 26/06/2017 Spot Bond				100.00000	0.00000	100.28808				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.00997				0.00	0	0
<b>Total CLN292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.18922				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.28486				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04961				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.42688				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.18926				0.00	0	0
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.18926				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.18747				0.00	0	0
<b>Total CLN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	122.92786				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.88431				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	122.61652				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	122.50632				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	122.64550				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	120.65931				0.00	0	0
<b>Total CLN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	121.26754				0.00	0	0
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	101.27030				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			11.09500	93.09941	11.09500	93.07209				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			11.61500	94.65515	11.61500	94.62612				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.17904				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.42674				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.24067				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.58995				0.00	0	0
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	101.60913				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 30/04/2018 Spot Bond			8.80500	101.63155	8.80500	101.62875				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	100.37337				0.00	0	0
<b>Total CLN322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	103.26465				0.00	0	0
<b>Total CLN323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	118.09986				0.00	0	0
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.39102				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.39818				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	100.42578				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	102.44518				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	103.42833				0.00	0	0
<b>Total CLN329 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN329</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	103.42833				0.00	0	0
<b>Total CLN330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	103.42833				0.00	0	0
<b>Total CLN331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	100.44775				0.00	0	0
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 19/07/2014 Spot Bond				100.00000	0.00000	101.39386				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN334 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN334</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN334 On 30/06/2017 Spot Bond				100.00000	0.00000	100.17904				0.00	0	0
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	106.81245				0.00	0	0
<b>Total CLN336 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN336</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	106.94492				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	101.51812				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	100.49547				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.18009				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	100.56949				0.00	0	0
<b>Total CLN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	100.46685				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	100.35567				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	100.41247				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	101.50292				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	101.17411				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN347 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN347</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	100.17481				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	101.41920				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN350 On 24/02/2017 Spot Bond				100.00000	0.00000	101.13655				0.00	0	0
<b>Total CLN351 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN351</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN351 On 24/02/2017 Spot Bond				100.00000	0.00000	101.13655				0.00	0	0
<b>Total CLN352 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN352</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN352 On 28/05/2019 Spot Bond				100.00000	0.00000	100.82914				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.56286				0.00	0	0
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN355 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN355</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN355 On 24/02/2017 Spot Bond				100.00000	0.00000	101.22259				0.00	0	0
<b>Total CLN356 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN356</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN356 On 24/02/2017 Spot Bond				100.00000	0.00000	101.18245				0.00	0	0
<b>Total CLN357 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN357</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN357 On 30/04/2018 Spot Bond				100.00000	0.00000	101.47862				0.00	0	0
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	101.57975				0.00	0	0
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.33893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN360 On 20/03/2024 Spot Bond			10.55000	100.35754	10.55000	103.00571				0.00	0	0
<b>Total CLN361 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN361</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN361 On 20/03/2024 Spot Bond			10.27500	102.02268	10.27500	104.67153				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	102.25713				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	101.60218				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			12.41500	103.57966	12.41500	106.82920				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	101.67018				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond			12.44500	106.77590	12.44500	106.58977				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 26/07/2022 Spot Bond			10.87500	106.08355	10.87500	105.91032				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	101.67018				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	101.56755				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	100.45427				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.41770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	102.02759				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.37337				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.18684				0.00	0	0
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 20/03/2021 Spot Bond			9.80500	102.87011	9.80500	102.70613				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.23452				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	100.41390				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/03/2024 Spot Bond			10.55000	101.06730	10.55000	103.12088				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	100.40746	11.00000	97.32572				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	38.70675	7.01000	39.31775				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>
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	152.81714				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>
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	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>
CLN81 On 18/04/2028 Spot Bond			8.80500	96.39173	8.80500	134.89424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			8.42000	32.76378	8.42000	143.78406				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			8.42000	33.18004	8.42000	144.15207				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>
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	91.02070				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>
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	90.94392				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>
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	99.95804				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>
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	99.95804				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>
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	100.40410				0.00	0	0
<b>Total CLNF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/12/2016 Spot Bond				100.00000	0.00000	100.37700				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	100.38238				0.00	0	0
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	100.38053				0.00	0	0
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 24/07/2017 Spot Bond				100.00000	0.00000	101.58995				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	100.34515				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.36381				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.36142				0.00	0	0
<b>Total CLNF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.00630				0.00	0	0
<b>Total COH001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	99.84690				0.00	0	0
<b>Total COH002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			9.20000	108.95581	9.20000	106.59895				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>
COJ04 On 05/06/2018 Spot Bond			9.10000	100.49826	9.10000	100.47383				0.00	0	1,249,033,300
<b>Total COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,249,033,300</b>
<b>Total For COJ04</b>										<b>0.00</b>	<b>0</b>	<b>1,249,033,300</b>
COJ05 On 05/06/2023 Spot Bond			10.41500	111.33980	10.41500	111.30893				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			8.55000	103.83660	8.55000	103.81285				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			10.00500	106.85319	10.00500	106.82484				0.00	0	0
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJG0 On 09/06/2024 Spot Bond			10.05500	101.59072	10.05500	101.56349				0.00	0	0
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT01 On 03/04/2023 Spot Bond			10.40500	95.07104	10.40500	95.04470				0.00	0	1,200,000,000
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
COT02 On 03/04/2028 Spot Bond			11.15000	96.06829	11.15000	96.03982				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT03 On 05/06/2028 Spot Bond			11.15000	89.05436	11.15000	89.02796				0.00	0	0
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	100.96486				0.00	0	0
<b>Total CPL002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.84824				0.00	0	0
<b>Total CPL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.73017				0.00	0	0
<b>Total CPL005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.83133				0.00	0	0
<b>Total CPL007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.32500	97.94357	11.32500	98.37771				0.00	0	28,300,000,000
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,300,000,000</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>28,300,000,000</b>
DEN38U On 10/06/2018 Spot Bond			100.00000	11.97819	100.00000	11.94917				0.00	0	0
<b>Total DEN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	101.33966				0.00	500,000,000	500,000,000
<b>Total DENG43 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For DENG43</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
DENG4 On 29/09/2017 Spot Bond			8.37500	97.68102	8.37500	97.65925				0.00	0	0
<b>Total DENG44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	100.70383				0.00	0	0
<b>Total DENG50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	100.57082				0.00	0	0
<b>Total DENG51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	100.78684				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DENG52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG52</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLT01L On 28/11/2014 Spot Bond			100.00000	74.46684	100.00000	74.32025			0.00	0	0
<b>Total DLT01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLT01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.57885			0.00	0	0
<b>Total DLTB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC03 On 06/08/2014 Spot Bond				100.00000	0.00000	101.07445			0.00	0	0
<b>Total DLTC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	100.59748			0.00	0	0
<b>Total DLTC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	99.76896			0.00	0	0
<b>Total DOL002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.49452			0.00	0	0
<b>Total DOL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	102.56181			0.00	0	900,000,000
<b>Total DOL004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For DOL004</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	100.06803			0.00	0	0
<b>Total DRD04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			9.00500	100.63507	9.00500	100.61086			0.00	0	0
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV21 On 15/06/2016 Spot Bond			7.43000	114.37779	7.43000	114.35500			0.00	0	660,000,000
<b>Total DV21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
<b>Total For DV21</b>									<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
DV22 On 07/02/2020 Spot Bond			8.66000	107.39276	8.66000	107.36761		247,127,822,000.00		28,536,700	3,775,900,000
<b>Total DV22 SPOT</b>								<b>247,127,822,000.00</b>		<b>28,536,700</b>	<b>3,775,900,000</b>
<b>Total For DV22</b>								<b>247,127,822,000.00</b>		<b>28,536,700</b>	<b>3,775,900,000</b>
DV23 On 27/02/2023 Spot Bond			9.15500	108.59343	9.15500	108.56657		72,668,728,000.00		7,937,600	3,881,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DV23 SPOT</b>									<b>72,668,728,000.00</b>	<b>7,937,600</b>	<b>3,881,000,000</b>
<b>Total For DV23</b>									<b>72,668,728,000.00</b>	<b>7,937,600</b>	<b>3,881,000,000</b>
DV24 On 18/02/2024 Spot Bond			9.25500	106.48535	9.25500	106.45873			0.00	0	0
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			9.81000	106.13970	9.81000	106.11163			0.00	0	300,000,000
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
DVC00:On 09/12/2014 Spot Bond				100.00000	0.00000	100.50198			0.00	0	0
<b>Total DVC003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00:On 12/12/2014 Spot Bond				100.00000	0.00000	100.23250			0.00	0	0
<b>Total DVC004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00:On 23/06/2015 Spot Bond				100.00000	0.00000	100.23904			0.00	0	0
<b>Total DVC005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00:On 29/06/2015 Spot Bond				100.00000	0.00000	100.13879			0.00	0	0
<b>Total DVC006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.90626			0.00	0	0
<b>Total DVF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.35923			0.00	0	0
<b>Total DVF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			8.31000	130.21136	8.31000	130.18207			0.00	0	2,000,000,000
<b>Total E170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For E170</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.51073			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>
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total EFC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			0.10000	102.90064	0.10000	134.33294				0.00	0	2,000,000,000
<b>Total EL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For EL15</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
EL28 On 02/05/2028 Spot Bond			1.94000	123.26418	1.92000	123.52717			194,000,000,000.00		100,000,000	8,280,000,000
<b>Total EL28 SPOT</b>									<b>194,000,000,000.00</b>		<b>100,000,000</b>	<b>8,280,000,000</b>
<b>Total For EL28</b>									<b>194,000,000,000.00</b>		<b>100,000,000</b>	<b>8,280,000,000</b>
EL29 On 19/11/2029 Spot Bond			1.93000	110.97725	1.93000	110.95500			1,930,000,000,000.00		1,000,000,000	1,500,000,000
<b>Total EL29 SPOT</b>									<b>1,930,000,000,000.00</b>		<b>1,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For EL29</b>									<b>1,930,000,000,000.00</b>		<b>1,000,000,000</b>	<b>1,500,000,000</b>
EL30 On 29/07/2030 Spot Bond			2.07500	110.11982	2.07500	110.09722			0.00		0	0
<b>Total EL30 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For EL30</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			2.10000	101.59524	2.10000	101.57439			0.00		0	0
<b>Total EL31 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For EL31</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			9.90500	107.64292	9.90500	107.61418			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>
EMM02 On 11/03/2021 Spot Bond			9.75500	108.12014	9.75500	108.09216			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>
EMM03 On 04/05/2024 Spot Bond			10.20000	100.85676	10.20000	100.82951			0.00		0	0
<b>Total EMM03 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For EMM03</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			10.50000	91.61306	10.50000	95.22388			0.00		0	0
<b>Total EMM04 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For EMM04</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			10.66000	102.45898	10.66000	102.37486			0.00		0	4,666,666,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,666,666,200</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>4,666,666,200</b>
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.98794				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>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.77910				0.00	0	0
<b>Total EPF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	100.44720				0.00	0	0
<b>Total EPFC08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	101.08964				0.00	0	0
<b>Total EPFC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	100.88092				0.00	0	0
<b>Total EPFC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.88767				0.00	0	0
<b>Total EPFC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ205L On 10/09/2014 Spot Bond			100.00000	85.28037	100.00000	85.08159				0.00	0	0
<b>Total EQ205U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ205U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ206L On 15/10/2014 Spot Bond			100.00000	81.51207	100.00000	81.33639				0.00	0	0
<b>Total EQ206U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ206U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ207L On 14/08/2014 Spot Bond			100.00000	91.02244	100.00000	90.79602				0.00	0	0
<b>Total EQ207U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ207U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ208L On 11/07/2014 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
<b>Total EQ208U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ208U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ209L On 11/06/2015 Spot Bond			100.00000	58.12617	100.00000	57.94469				0.00	0	0
<b>Total EQ209U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ209U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS01 On 18/11/2014 Spot Bond			3.00000	130.27655	3.00000	130.24664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			11.61000	101.45276	11.61000	101.42165				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	0.00000	103.39288				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>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	101.65021				0.00	300,000,000	400,000,000
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>400,000,000</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>300,000,000</b>	<b>400,000,000</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.35438				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			10.20000	97.40711	10.20000	97.38064				0.00	0	0
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.07931				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.86323				0.00	0	2,000,000
<b>Total EQS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
<b>Total For EQS09</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	101.13758				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>
ERS3B On 17/08/2014 Spot Bond				100.00000	0.00000	101.04932				0.00	0	0
<b>Total ERS3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.02274				0.00	0	0
<b>Total ERS3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2014 Spot Bond				100.00000	0.00000	101.15791				0.00	0	0
<b>Total ERS3C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.12367				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERS3C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/08/2014 Spot Bond				100.00000	0.00000	100.97457			0.00	0	0
<b>Total ERS11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	101.53062			0.00	0	0
<b>Total ERS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.94861			0.00	0	0
<b>Total ERS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.98905			0.00	0	0
<b>Total ERS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.94051			0.00	0	5,000,000
<b>Total ERS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For ERS16</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.97423			0.00	0	0
<b>Total ERS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			7.01000	103.55912	7.01000	103.53962			0.00	0	200,000,000
<b>Total ES15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ES15</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ES18 On 20/04/2018 Spot Bond			7.98000	106.07592	7.98000	106.05323		237,645,198,000.00		29,780,100	5,529,780,100
<b>Total ES18 SPOT</b>								<b>237,645,198,000.00</b>		<b>29,780,100</b>	<b>5,529,780,100</b>
<b>Total For ES18</b>								<b>237,645,198,000.00</b>		<b>29,780,100</b>	<b>5,529,780,100</b>
ES23 On 25/01/2023 Spot Bond			8.70500	112.24271	8.70500	112.21629		271,329,627,000.00		31,169,400	2,814,432,300
<b>Total ES23 SPOT</b>								<b>271,329,627,000.00</b>		<b>31,169,400</b>	<b>2,814,432,300</b>
<b>Total For ES23</b>								<b>271,329,627,000.00</b>		<b>31,169,400</b>	<b>2,814,432,300</b>
ES26 On 02/04/2026 Spot Bond			9.01000	93.78398	9.01000	93.76139		654,399,003,000.00		72,630,300	7,138,901,800
<b>Total ES26 SPOT</b>								<b>654,399,003,000.00</b>		<b>72,630,300</b>	<b>7,138,901,800</b>
<b>Total For ES26</b>								<b>654,399,003,000.00</b>		<b>72,630,300</b>	<b>7,138,901,800</b>
ES33 On 15/09/2033 Spot Bond			9.65000	83.71699	9.66500	83.58460		224,420,249,460,000.00		23,255,984,400	115,815,124,000
<b>Total ES33 SPOT</b>								<b>224,420,249,460,000.00</b>		<b>23,255,984,400</b>	<b>115,815,124,000</b>
<b>Total For ES33</b>								<b>224,420,249,460,000.00</b>		<b>23,255,984,400</b>	<b>115,815,124,000</b>
ES42 On 25/04/2042 Spot Bond			9.83000	89.12675	9.83000	89.10339		196,600,000,000,000.00		20,000,000,000	14,466,666,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES42 SPOT</b>									<b>16,600,000,000,000.00</b>	<b>20,000,000,000</b>	<b>14,466,666,700</b>
<b>Total For ES42</b>									<b>16,600,000,000,000.00</b>	<b>20,000,000,000</b>	<b>14,466,666,700</b>
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.02865			0.00	0	0
<b>Total EXX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.06248			0.00	0	0
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.87877			0.00	0	0
<b>Total FIFB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	99.82921			0.00	0	0
<b>Total FIFB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.24449			0.00	0	0
<b>Total FIFB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	100.74838			0.00	0	0
<b>Total FIFC07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	99.98321			0.00	0	0
<b>Total FIFC09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	102.18764			0.00	0	0
<b>Total FIFC10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	12.08596	100.00000	12.05669			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>
FR003L On 02/08/2023 Spot Bond			100.00000	11.76174	100.00000	11.73324			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>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.39632			0.00	0	4,500,000
<b>Total FR2A4A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,500,000</b>
<b>Total For FR2A4A</b>									<b>0.00</b>	<b>0</b>	<b>4,500,000</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.41251			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FR2A4B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4( On 15/09/2023 Spot Bond				100.00000	0.00000	100.44478				0.00	0	0
<b>Total FR2A4C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.47689				0.00	0	0
<b>Total FR2A4D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB03 On 15/09/2014 Spot Bond			6.85000	103.18321	6.85000	103.16410				0.00	0	850,000,000
<b>Total FRB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
<b>Total For FRB03</b>										<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
FRB05 On 21/12/2018 Spot Bond			9.62000	96.43029	9.62000	96.40554				0.00	0	0
<b>Total FRB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.49810				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	0.00000	100.49803				0.00	0	0
<b>Total FRB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.58174				0.00	0	20,000,000
<b>Total FRB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRB10</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.17044				0.00	400,000,000	400,000,000
<b>Total FRB11 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For FRB11</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.79295				0.00	0	0
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.80658				0.00	0	0
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2026 Spot Bond			10.50500	97.60487	10.50500	98.52771				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			11.42000	102.55625	11.42000	102.52513				0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	98.95093				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>
FRBI22:On 31/01/2022 Spot Bond			2.09000	130.92948	2.09000	131.78073				0.00	0	0
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23:On 07/12/2023 Spot Bond			2.04000	129.97426	2.04000	275.44842				0.00	0	20,000,000
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRBI25:On 31/01/2025 Spot Bond			2.25000	104.21731	2.25000	110.75895				0.00	0	0
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28:On 31/03/2028 Spot Bond			2.47000	102.21405	2.47000	157.83694				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>
FRBI33:On 07/12/2033 Spot Bond			2.28000	118.57018	2.28000	212.77308				0.00	0	0
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN0:On 15/09/2015 Spot Bond			7.86000	110.48886	7.86000	110.46571				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>
FRBZ0:On 30/11/2020 Spot Bond			7.88600	61.54660	7.88600	60.87909				0.00	0	0
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0:On 28/10/2024 Spot Bond			9.47200	39.35655	9.47200	38.44888				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>
FRBZ0:On 10/12/2024 Spot Bond			9.71000	38.06775	9.71000	37.15044				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>
FRC02:On 02/03/2015 Spot Bond			100.00000	63.87949	100.00000	63.75829				0.00	0	0
<b>Total FRC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC03:On 27/03/2015 Spot Bond			100.00000	66.08039	100.00000	65.95502				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For FRC03U</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FRC101 On 24/02/2017 Spot Bond				100.00000	0.00000	101.35185				0.00	0	0
<b>Total FRC101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC101 On 24/02/2017 Spot Bond				100.00000	0.00000	101.31473				0.00	0	0
<b>Total FRC105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC105 On 24/02/2017 Spot Bond				100.00000	0.00000	101.31473				0.00	0	0
<b>Total FRC106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC106 On 03/06/2021 Spot Bond				100.00000	0.00000	100.94400				0.00	0	60,000,000
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
FRC107 On 24/02/2017 Spot Bond				100.00000	0.00000	101.29268				0.00	0	0
<b>Total FRC108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC108 On 20/06/2017 Spot Bond				100.00000	0.00000	100.45258				0.00	0	0
<b>Total FRC109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC109 On 15/06/2016 Spot Bond				100.00000	0.00000	100.58423				0.00	0	0
<b>Total FRC110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC110 On 20/06/2017 Spot Bond				100.00000	0.00000	100.38965				0.00	0	0
<b>Total FRC112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.42937				0.00	0	0
<b>Total FRC113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC113 On 20/06/2017 Spot Bond			7.47000	100.39380	7.47000	98.00000				0.00	0	0
<b>Total FRC115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC115 On 20/06/2017 Spot Bond			7.47000	100.39380	7.47000	100.00000				0.00	0	0
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC116 On 15/06/2016 Spot Bond				100.00000	0.00000	100.57576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC117 On 20/06/2017 Spot Bond				100.00000	0.00000	100.42103				0.00	0	0
<b>Total FRC118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.40056				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.45702				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.41390				0.00	0	0
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC124 On 20/09/2017 Spot Bond			6.00000	100.31638	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.44099				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.54640				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.52992				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond			100.09221	14.23261	100.09221	14.19811				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.37432				0.00	0	0
<b>Total FRC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	110.73266				0.00	0	0
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2014 Spot Bond				100.00000	0.00000	100.45037				0.00	0	0
<b>Total FRC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	100.50550				0.00	0	0
<b>Total FRC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 24/02/2017 Spot Bond				100.00000	0.00000	101.21024				0.00	0	0
<b>Total FRC148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	103.92827				0.00	0	0
<b>Total FRC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.41959				0.00	0	0
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.42446				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.38621				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	100.39245				0.00	0	0
<b>Total FRC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	100.51813				0.00	0	0
<b>Total FRC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/12/2017 Spot Bond				100.00000	0.00000	100.38531				0.00	0	0
<b>Total FRC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 14/12/2018 Spot Bond			13.22500	58.03455	13.22500	58.01403				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	100.36238				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	100.36286				0.00	0	0
<b>Total FRC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	100.54441				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	100.38005				0.00	0	0
<b>Total FRC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 31/01/2025 Spot Bond			3.49500	95.37576	3.49500	98.65017				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	100.39723				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	100.39723				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	103.02003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.17904				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	98.45062				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 15/06/2016 Spot Bond				100.00000	0.00000	97.35238				0.00	0	0
<b>Total FRC175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.37337				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.36429				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	101.58517				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	100.42912				0.00	0	0
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	101.16179				0.00	0	0
<b>Total FRC180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	101.56816				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	101.68344				0.00	0	0
<b>Total FRC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.49452				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.38864				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	100.49405				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	100.35999				0.00	0	0
<b>Total FRC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC186 On 07/03/2017 Spot Bond				100.00000	0.00000	101.59349				0.00	0	0
<b>Total FRC187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC187 On 20/03/2019 Spot Bond				100.00000	0.00000	100.39245				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	100.39245				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC189 On 14/03/2016 Spot Bond				100.00000	0.00000	100.39849				0.00	0	0
<b>Total FRC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC190 On 02/04/2017 Spot Bond				100.00000	0.00000	100.11961				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	100.12643				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC192 On 08/04/2016 Spot Bond				100.00000	0.00000	100.44021				0.00	0	0
<b>Total FRC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	99.99993				0.00	0	0
<b>Total FRC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC194 On 20/06/2024 Spot Bond				100.00000	0.00000	100.41532				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	99.98193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.42423				0.00	0	0
<b>Total FRC197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	99.96415				0.00	0	0
<b>Total FRC198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	99.96404				0.00	0	0
<b>Total FRC199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	101.75194				0.00	0	0
<b>Total FRC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	101.58384				0.00	0	0
<b>Total FRC201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	101.75194				0.00	0	0
<b>Total FRC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	101.57712				0.00	0	0
<b>Total FRC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	101.37557				0.00	0	0
<b>Total FRC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC204 On 06/05/2017 Spot Bond			8.75000	100.56408	8.75000	101.49284				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	100.35881				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC206 On 22/07/2014 Spot Bond				100.00000	0.00000	101.78301				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>
FRC29 On 20/06/2015 Spot Bond				100.00000	0.00000	100.42099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	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	0.00000	100.41861				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>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.62277				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>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.53389				0.00	0	0
<b>Total FRC61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			3.33000	119.46551	3.33000	121.26065				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	0.00000	100.42635				0.00	0	0
<b>Total FRC67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.43070				0.00	0	0
<b>Total FRC68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			3.31000	109.87695	3.31000	121.42248				0.00	0	0
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC70 On 20/09/2014 Spot Bond			1.61000	99.67903	1.61000	126.57569				0.00	0	0
<b>Total FRC70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			3.33000	107.04993	3.33000	121.26065				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			2.59000	103.22557	2.59000	125.91744				0.00	0	0
<b>Total FRC72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			2.66000	104.07051	2.66000	131.32777				0.00	0	0
<b>Total FRC74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.72855				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	94.43600				0.00	0	0
<b>Total FRC78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	100.64181				0.00	0	0
<b>Total FRC79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC82 On 15/06/2016 Spot Bond				100.00000	0.00000	100.65308				0.00	0	0
<b>Total FRC82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.37019				0.00	0	0
<b>Total FRC83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.42349				0.00	0	0
<b>Total FRC84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	102.52948				0.00	0	0
<b>Total FRC85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.49496				0.00	0	0
<b>Total FRC86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.47663				0.00	0	0
<b>Total FRC87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.40342				0.00	0	0
<b>Total FRC94A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	100.59666				0.00	0	0
<b>Total FRC95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.40294				0.00	0	0
<b>Total FRC96A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.31186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	91.08332				0.00	0	0
<b>Total FRC98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC99 On 24/02/2017 Spot Bond				100.00000	0.00000	90.66236				0.00	0	0
<b>Total FRC99 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC99</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD001 On 14/03/2016 Spot Bond				100.00000	0.00000	100.38426				0.00	0	0
<b>Total FRD003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD011 On 22/12/2018 Spot Bond			100.00000	9.50246	100.00000	9.47944				0.00	0	0
<b>Total FRD01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD021 On 01/06/2016 Spot Bond			100.00000	22.99630	100.00000	22.94059				0.00	0	0
<b>Total FRD02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD041 On 04/07/2015 Spot Bond			100.00000	54.10945	100.00000	49.32707		500,000,000,000,000.00		5,000,000,000	5,000,000,000	
<b>Total FRD04U SPOT</b>								<b>10,000,000,000,000.00</b>		<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For FRD04U</b>								<b>10,000,000,000,000.00</b>		<b>5,000,000,000</b>	<b>5,000,000,000</b>	
FRI15 On 14/03/2015 Spot Bond			4.73000	148.22507	4.73000	148.18427				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>
FRJ14 On 20/07/2014 Spot Bond				100.00000	0.00000	101.76900				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>
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.44515				0.00	0	0
<b>Total FRJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	103.33194				0.00	12,000,000,000	14,500,000,000
<b>Total FRJ16 SPOT</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>14,500,000,000</b>
<b>Total For FRJ16</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>14,500,000,000</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.44734				0.00	38,000,000,000	19,000,000,000
<b>Total FRJ17 SPOT</b>										<b>0.00</b>	<b>38,000,000,000</b>	<b>19,000,000,000</b>
<b>Total For FRJ17</b>										<b>0.00</b>	<b>38,000,000,000</b>	<b>19,000,000,000</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.83730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.45940			0.00	4,000,000,000	2,000,000,000
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.33130			0.00	0	0
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.31658			0.00	0	0
<b>Total FRJ21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 15/01/2024 Spot Bond			2.17300	81.86158	2.17300	97.58905			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			2.43500	100.58283	2.43500	132.60393			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	101.47358			0.00	0	0
<b>Total FRS102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond			10.38000	102.19143	10.38000	102.16267			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond			10.38000	102.19143	10.38000	102.16267			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	103.79000			0.00	0	0
<b>Total FRS105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 22/10/2014 Spot Bond				100.00000	0.00000	101.16287			0.00	0	0
<b>Total FRS106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	101.62835			0.00	0	0
<b>Total FRS107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			2.57500	98.62905	2.57500	107.08683			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 07/12/2033 Spot Bond			2.59000	203.19078	2.59000	203.41485				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 31/01/2038 Spot Bond			2.54500	107.64760	2.54500	107.66101				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 03/04/2015 Spot Bond				100.00000	0.00000	100.00270				0.00	0	0
<b>Total FRS111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS111 On 07/12/2033 Spot Bond			2.62000	202.31616	2.62000	202.53619				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	101.78539				0.00	0	0
<b>Total FRS113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 31/01/2025 Spot Bond			2.35000	109.50313	2.35000	109.72660				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/03/2038 Spot Bond			2.63500	105.50687	2.63500	105.94963				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	100.18787				0.00	0	0
<b>Total FRS116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.55000	125.02628	2.55000	264.95874				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			2.05000	129.87502	2.05000	275.23803				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			2.77000	122.96172	2.77000	260.58192				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			2.46000	103.19666	2.46000	128.53581				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	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>
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.43837				0.00	0	0
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			1.99000	132.70069	1.99000	128.61704				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>
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.66331				0.00	0	0
<b>Total FRS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.01928				0.00	0	0
<b>Total FRS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.32794				0.00	0	0
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.41500	107.03153	2.41500	107.00857				0.00	0	0
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS69 On 31/05/2017 Spot Bond			104.97509	18.13582	104.97509	18.08994				0.00	0	0
<b>Total FRS69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS73 On 12/06/2017 Spot Bond			101.07593	22.10743	101.07593	22.05336				0.00	0	0
<b>Total FRS73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS74 On 14/06/2017 Spot Bond			100.44759	14.80441	100.44759	14.76840				0.00	0	0
<b>Total FRS74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS76 On 18/06/2017 Spot Bond			100.76967	20.58273	100.76967	20.53253				0.00	0	0
<b>Total FRS76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			2.11000	115.09775	2.11000	115.07408				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			2.21000	98.90953	2.21000	111.17496				0.00	0	0
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.48302				0.00	0	0
<b>Total FRS86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			2.24000	98.63188	2.24000	110.86278				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.94269				0.00	0	0
<b>Total FRS88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			2.25000	127.90898	2.25000	343.44573				0.00	0	0
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	101.30631				0.00	0	0
<b>Total FRS93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.23225				0.00	0	0
<b>Total FRS94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS95 On 11/08/2014 Spot Bond				100.00000	0.00000	101.17358				0.00	0	0
<b>Total FRS95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.87483				0.00	0	0
<b>Total FRS96 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.76502				0.00	0	0
<b>Total FRS97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	99.98017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRS99 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS99</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX14 On 01/09/2014 Spot Bond			5.84000	103.35700	5.84000	103.34060			0.00	0	2,030,000,000
<b>Total FRX14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
<b>Total For FRX14</b>									<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
FRX15 On 14/03/2015 Spot Bond			6.82000	104.03020	6.82000	104.01124			0.00	0	100,000,000
<b>Total FRX15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRX15</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRX16 On 15/09/2016 Spot Bond			7.73000	103.03741	7.73000	103.01618			0.00	0	0
<b>Total FRX16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			8.10000	103.76306	8.10000	103.74067			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			8.33000	109.33215	8.33000	109.30778		51,229,500,000,000.00	6,150,000,000	3,075,000,000	
<b>Total FRX18 SPOT</b>								<b>51,229,500,000,000.00</b>	<b>6,150,000,000</b>	<b>3,075,000,000</b>	
<b>Total For FRX18</b>								<b>51,229,500,000,000.00</b>	<b>6,150,000,000</b>	<b>3,075,000,000</b>	
FRX19 On 15/11/2019 Spot Bond			8.84000	101.99536	8.84000	101.97140		43,316,000,000.00	4,900,000	802,400,000	
<b>Total FRX19 SPOT</b>								<b>43,316,000,000.00</b>	<b>4,900,000</b>	<b>802,400,000</b>	
<b>Total For FRX19</b>								<b>43,316,000,000.00</b>	<b>4,900,000</b>	<b>802,400,000</b>	
FRX20 On 01/10/2020 Spot Bond			9.01500	101.10045	9.01500	101.07610		0.00	0	0	
<b>Total FRX20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX20</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			9.59500	92.06449	9.59500	92.04104		0.00	0	0	
<b>Total FRX23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX23</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			9.77000	107.15327	9.77000	107.12535		0.00	0	0	
<b>Total FRX24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			10.08000	97.67075	10.08000	98.48865		0.00	0	500,000,000	
<b>Total FRX26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>500,000,000</b>	
<b>Total For FRX26</b>								<b>0.00</b>	<b>0</b>	<b>500,000,000</b>	
FRX31 On 21/02/2031 Spot Bond			10.33000	97.07165	10.33000	97.04465		0.00	0	10,000,000	
<b>Total FRX31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000</b>	
<b>Total For FRX31</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000</b>	
FRX45 On 14/04/2045 Spot Bond			10.47000	79.28464	10.47000	79.26254		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FS1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	100.31679				0.00	0	0
<b>Total FS1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.32898				0.00	0	5,000,000
<b>Total FS1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For FS1A3</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.33384				0.00	0	0
<b>Total FS1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.34594				0.00	0	0
<b>Total FS1A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.36535				0.00	0	0
<b>Total FS1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.37989				0.00	0	0
<b>Total FS1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.44280				0.00	0	0
<b>Total FS1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.82830				0.00	0	0
<b>Total FS2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.87227				0.00	0	0
<b>Total FS2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.91210				0.00	0	0
<b>Total FS2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.92145				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FS2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.94801				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.98790				0.00	0	0
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.02113				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.16722				0.00	0	0
<b>Total FS2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.19172				0.00	0	0
<b>Total GBL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	100.50865				0.00	0	0
<b>Total GFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			9.45000	102.36236	9.45000	102.33653				0.00	0	0
<b>Total GFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GOVEX1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GPT29 On 04/08/2014 Spot Bond				100.00000	0.00000	101.04767				0.00	0	0
<b>Total GPT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB95 On 28/07/2014 Spot Bond				100.00000	0.00000	99.67416				0.00	0	0
<b>Total GRB95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.38704				0.00	0	0
<b>Total GRH1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.41725				0.00	0	0
<b>Total GRH1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.47565				0.00	0	0
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.54813				0.00	0	0
<b>Total GRH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.64876				0.00	0	0
<b>Total GRH1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRH1YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	100.58405				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	0.00000	101.86880				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	0.00000	99.86866				0.00	0	0
<b>Total GRT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.72139				0.00	0	0
<b>Total GRT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.85513				0.00	0	0
<b>Total GRT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.53848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.01320				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.27325				0.00	0	0
<b>Total GRT08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.77011				0.00	0	0
<b>Total GSIS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.21309				0.00	0	0
<b>Total GSIS03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.32190				0.00	0	7,000,000,000
<b>Total GSIZ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000,000</b>
<b>Total For GSIZ16</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000,000</b>
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.81395				0.00	0	0
<b>Total HCH01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HCH01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.24866				0.00	0	0
<b>Total HILB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.49727				0.00	0	0
<b>Total HILB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.32639				0.00	0	0
<b>Total HILB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	101.34535				0.00	0	0
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC12 On 28/07/2014 Spot Bond				100.00000	0.00000	101.21542				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total HILC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	101.00023				0.00	0	0
<b>Total HILC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	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>
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	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>
HMS1B On 19/07/2046 Spot Bond			100.00000		0.00000	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>
HMS1B On 19/07/2015 Spot Bond			100.00000		0.00000	101.57281				0.00	0	0
<b>Total HMS1B8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond			8.22543	102.44476	8.22543	99.58627				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>
HMS1C On 19/07/2045 Spot Bond			100.00000		0.00000	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>
HMS1C On 19/07/2015 Spot Bond			100.00000		0.00000	101.64647				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>
HMS1C On 19/07/2015 Spot Bond			8.57802	102.51884	8.57802	104.41639				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>
HMS1D On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total HMS1D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.74116				0.00	0	0
<b>Total HMS1D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond			9.02812	102.61726	9.02812	104.41639				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>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1E2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.85688				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>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	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>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	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>
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	99.82143				0.00	0	0
<b>Total HPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	99.85082				0.00	0	0
<b>Total HPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	99.84505				0.00	0	0
<b>Total HPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.30153				0.00	0	5,500,000
<b>Total HPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000</b>
<b>Total For HPF04</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000</b>
HPF05 On 17/02/2017 Spot Bond			9.89000	103.85924	9.89000	103.83155				0.00	0	0
<b>Total HPF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			8.40000	110.58267	8.40000	110.55754		121,800,000,000.00		14,500,000	4,209,600,000	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total HWAY20 SPOT</b>									<b>121,800,000,000.00</b>	<b>14,500,000</b>	<b>4,209,600,000</b>
<b>Total For HWAY20</b>									<b>121,800,000,000.00</b>	<b>14,500,000</b>	<b>4,209,600,000</b>
HWAY2 On 07/12/2023 Spot Bond			1.84000	131.97834	1.84000	279.69710			13,800,000,000.00	7,500,000	19,707,500,000
<b>Total HWAY23 SPOT</b>									<b>13,800,000,000.00</b>	<b>7,500,000</b>	<b>19,707,500,000</b>
<b>Total For HWAY23</b>									<b>13,800,000,000.00</b>	<b>7,500,000</b>	<b>19,707,500,000</b>
HWAY2 On 07/12/2024 Spot Bond			1.85000	134.90434	1.85000	285.89798			0.00	0	10,000,000,000
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			9.62500	100.74612	9.62500	100.71996			32,725,000,000.00	3,400,000	5,054,466,600
<b>Total HWAY34 SPOT</b>									<b>32,725,000,000.00</b>	<b>3,400,000</b>	<b>5,054,466,600</b>
<b>Total For HWAY34</b>									<b>32,725,000,000.00</b>	<b>3,400,000</b>	<b>5,054,466,600</b>
HWAY3 On 31/07/2035 Spot Bond			9.65500	100.43219	9.65500	100.40604			0.00	0	6,000,000,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
HWF01 On 26/03/2015 Spot Bond			100.00000	52.84012	100.00000	52.71211			0.00	0	0
<b>Total HWF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF02 On 30/09/2016 Spot Bond			100.00000	13.71798	100.00000	13.68475			0.00	0	0
<b>Total HWF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF03 On 09/10/2014 Spot Bond			100.00000	81.42402	100.00000	99.63503			0.00	0	0
<b>Total HWF03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF04 On 09/10/2015 Spot Bond			100.00000	36.79654	100.00000	44.38869			0.00	0	0
<b>Total HWF04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF05 On 09/10/2016 Spot Bond			100.00000	18.78270	100.00000	21.87666			0.00	0	0
<b>Total HWF05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF06 On 20/11/2016 Spot Bond			100.00000	15.15229	100.00000	15.11559			0.00	0	0
<b>Total HWF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF07 On 26/03/2015 Spot Bond			100.00000	56.07596	100.00000	55.94011			0.00	0	0
<b>Total HWF07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
l2025 On 31/01/2025 Spot Bond			1.60500	117.70929	1.60000	117.74223			19,168,332,030,000.00	11,942,886,000	73,259,476,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2025 SPOT</b>									<b>19,168,332,030,000.00</b>	<b>11,942,886,000</b>	<b>73,259,476,600</b>
<b>Total For I2025</b>									<b>19,168,332,030,000.00</b>	<b>11,942,886,000</b>	<b>73,259,476,600</b>
I2038 On 31/01/2038 Spot Bond			1.82000	122.76343	1.81500	122.85157			110,083,659,686,000.00	60,485,527,300	91,006,827,300
<b>Total I2038 SPOT</b>									<b>10,083,659,686,000.00</b>	<b>60,485,527,300</b>	<b>91,006,827,300</b>
<b>Total For I2038</b>									<b>10,083,659,686,000.00</b>	<b>60,485,527,300</b>	<b>91,006,827,300</b>
I2046 On 31/03/2046 Spot Bond			1.91000	121.50723	1.91000	121.48292			11,381,073,643,000.00	5,958,677,300	51,576,000,000
<b>Total I2046 SPOT</b>									<b>11,381,073,643,000.00</b>	<b>5,958,677,300</b>	<b>51,576,000,000</b>
<b>Total For I2046</b>									<b>11,381,073,643,000.00</b>	<b>5,958,677,300</b>	<b>51,576,000,000</b>
I2050 On 31/12/2050 Spot Bond			1.98500	127.35238	1.98500	127.32667			163,124,768,132,500.00	82,178,724,500	63,609,424,500
<b>Total I2050 SPOT</b>									<b>13,124,768,132,500.00</b>	<b>82,178,724,500</b>	<b>63,609,424,500</b>
<b>Total For I2050</b>									<b>13,124,768,132,500.00</b>	<b>82,178,724,500</b>	<b>63,609,424,500</b>
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	94.30000			0.00	0	25,000,000
<b>Total IBC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
<b>Total For IBC01</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
IBL11 On 12/03/2015 Spot Bond			7.75000	105.00672	7.75000	104.98503			0.00	0	0
<b>Total IBL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	101.11715			0.00	6,600,000,000	3,300,000,000
<b>Total IBL13 SPOT</b>									<b>0.00</b>	<b>6,600,000,000</b>	<b>3,300,000,000</b>
<b>Total For IBL13</b>									<b>0.00</b>	<b>6,600,000,000</b>	<b>3,300,000,000</b>
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.24303			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>
IBL21 On 15/03/2016 Spot Bond			8.25000	104.92005	8.25000	104.89700			0.00	0	200,000,000
<b>Total IBL21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For IBL21</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
IBL22 On 15/03/2018 Spot Bond			8.35000	108.23648	8.35000	108.21242			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>
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	100.94739			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			4.58000	118.97137	4.58000	118.93889			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			8.07000	103.58816	8.07000	103.56552			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	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>
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	101.18872			0.00	0	0
<b>Total IBL32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.25843			0.00	0	0
<b>Total IBL33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			1.43000	102.52974	1.43000	129.54527			0.00	0	0
<b>Total IBL34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			2.06000	106.01524	2.06000	132.04791			0.00	0	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.48373			0.00	0	0
<b>Total IBL37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.34286			0.00	0	10,000,000
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IBL39 On 02/04/2018 Spot Bond			8.47000	103.25167	8.47000	103.22827			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.89665			0.00	0	0
<b>Total IBL40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.00912			0.00	0	10,000,000
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.34401			0.00	0	0
<b>Total IBL43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL45 On 21/12/2018 Spot Bond			9.05000	96.60780	9.05000	96.58444			0.00	0	0
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			9.50000	90.39221	9.50000	90.36904		42,750,000,000.00		4,500,000	4,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IBL46 SPOT</b>									<b>42,750,000,000.00</b>	<b>4,500,000</b>	<b>4,500,000</b>
<b>Total For IBL46</b>									<b>42,750,000,000.00</b>	<b>4,500,000</b>	<b>4,500,000</b>
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.70145			0.00	0	2,000,000,000
<b>Total IBL48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For IBL48</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
IBL49 On 02/04/2018 Spot Bond			8.55000	98.13130	8.55000	98.10885			0.00	0	0
<b>Total IBL49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL50 On 02/08/2020 Spot Bond			9.55000	101.92282	9.55000	101.87178			0.00	0	0
<b>Total IBL50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	101.27499			0.00	0	0
<b>Total IBL52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL52</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.31266			0.00	0	0
<b>Total IBL53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL54 On 31/07/2016 Spot Bond			8.01000	101.75895	8.01000	101.73687			0.00	0	0
<b>Total IBL54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL55 On 31/07/2018 Spot Bond			8.83000	101.13971	8.83000	101.11557			0.00	0	0
<b>Total IBL55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.45362			0.00	0	0
<b>Total IBL56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.03033			0.00	0	0
<b>Total IBL57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			8.12000	104.34278	8.12000	104.31985			0.00	0	0
<b>Total IBL58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL59 On 17/02/2019 Spot Bond			8.79000	105.15958	8.79000	105.13459			0.00	0	0
<b>Total IBL59 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL59</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			9.90500	106.13939	9.90500	106.11105			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.15159				0.00	0	0
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.38835				0.00	0	0
<b>Total IBL62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00454	100.00000	0.00453				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.41474				0.00	0	0
<b>Total IDCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.47792				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			9.15500	97.92327	9.15500	97.89932				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.09895	5.00000	101.08531				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>
IDCP02 On 19/04/2015 Spot Bond			5.00000	101.09895	5.00000	101.08531				0.00	0	0
<b>Total IDCP02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP03 On 31/01/2017 Spot Bond			5.00000	102.19282	5.00000	102.17888				0.00	0	0
<b>Total IDCP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.09895	5.00000	101.08531				0.00	0	0
<b>Total IDCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.26715	4.00000	101.25625				0.00	0	0
<b>Total IDCP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW001 On 30/06/2016 Spot Bond				100.00000	0.00000	100.81189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IDW001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW002 On 30/06/2016 Spot Bond				100.00000	0.00000	100.77016				0.00	0	0
<b>Total IDW002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW003 On 30/06/2016 Spot Bond				100.00000	0.00000	100.20219				0.00	0	0
<b>Total IDW003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			9.20000	108.54054	9.20000	108.51386				0.00	0	0
<b>Total IFM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	100.17595				0.00	0	0
<b>Total IHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	100.17595				0.00	0	0
<b>Total IHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.13764				0.00	0	0
<b>Total IHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	7.74911	100.00000	7.73034				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>
IN01Q On 23/07/2014 Spot Bond				100.00000	0.00000	101.39137				0.00	0	0
<b>Total IN01Q SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN01Q</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	101.15625				0.00	0	0
<b>Total IN02Q SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN02Q</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN03Q On 12/08/2014 Spot Bond				100.00000	0.00000	101.03128				0.00	0	0
<b>Total IN03Q SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN03Q</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN04 On 15/03/2015 Spot Bond			9.75000	102.23051	9.75000	102.20407				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>
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	100.77603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IN04Q SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04Q</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	100.47177			0.00	0	0
<b>Total IN06H SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN06H</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.98714			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>
IN191U On 16/05/2017 Spot Bond			100.00000	9.79201	100.00000	9.76829			0.00	0	0
<b>Total IN191U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN191U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN249U On 10/07/2014 Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0
<b>Total IN249U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN249U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN253U On 04/07/2015 Spot Bond			100.00000	54.10945	100.00000	49.32707		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total IN253U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For IN253U</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
IN255U On 11/09/2014 Spot Bond			100.00000	85.08159	100.00000	84.88372		0.00	0	0	
<b>Total IN255U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IN255U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IN428U On 08/07/2014 Spot Bond			100.00000	81.18841	100.00000	81.18840		0.00	0	0	
<b>Total IN428U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IN428U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IN429U On 15/07/2014 Spot Bond			100.00000	99.84423	100.00000	99.57583		0.00	0	0	
<b>Total IN429U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IN429U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IN430U On 22/07/2014 Spot Bond			100.00000	98.00323	100.00000	97.74464		0.00	0	0	
<b>Total IN430U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IN430U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IN431U On 29/07/2014 Spot Bond			100.00000	96.22135	100.00000	95.97207		0.00	0	0	
<b>Total IN431U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IN431U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IN432U On 05/08/2014 Spot Bond			100.00000	94.50311	100.00000	94.26264		0.00	0	0	
<b>Total IN432U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IN432U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IN433U On 12/08/2014 Spot Bond			100.00000	97.56097	100.00000	96.77420		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IN433U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN433U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN434U On 19/08/2014 Spot Bond			100.00000	93.69231	100.00000	92.97710				0.00	0	0
<b>Total IN434U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN434U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN435U On 26/08/2014 Spot Bond			100.00000	88.90511	100.00000	88.26087				0.00	0	0
<b>Total IN435U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN435U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN436U On 02/09/2014 Spot Bond			100.00000	85.04054	100.00000	84.46980				0.00	0	0
<b>Total IN436U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN436U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN437U On 09/09/2014 Spot Bond			100.00000	81.20000	100.00000	99.14530				0.00	0	0
<b>Total IN437U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN437U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN441U On 07/10/2014 Spot Bond			100.00000	84.87528	100.00000	84.39846				0.00	0	0
<b>Total IN441U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN441U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA428 On 08/07/2014 Spot Bond			5.92500	97.12274	5.92500	99.91890				0.00	0	0
<b>Total INA428 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA428</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA430 On 22/07/2014 Spot Bond			5.92500	99.78942	5.92500	99.69252				0.00	0	0
<b>Total INA430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA432 On 05/08/2014 Spot Bond			6.02500	99.55629	6.02500	99.45823				0.00	0	0
<b>Total INA432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA433 On 12/08/2014 Spot Bond			6.02500	99.44190	6.02500	99.34406				0.00	0	0
<b>Total INA433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA435 On 26/08/2014 Spot Bond			6.02500	99.21390	6.02500	99.11651				0.00	0	0
<b>Total INA435 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA435</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA437 On 09/09/2014 Spot Bond			6.12500	98.97030	6.12500	98.87178				0.00	0	0
<b>Total INA437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA441 On 07/10/2014 Spot Bond			6.12500	98.51220	6.12500	98.41458				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total INA441 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA441</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.19774				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>
ING115 On 31/03/2016 Spot Bond			11.25536	101.55312	11.25536	101.01868				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>
ING116 On 31/03/2016 Spot Bond			11.25536	99.87807	11.25536	100.00545				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>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.34261				0.00	0	0
<b>Total ING132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	100.78534				0.00	0	0
<b>Total ING135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.33613				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	101.70973	6.50000	101.69195				0.00	0	0
<b>Total ING153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.40913				0.00	0	0
<b>Total ING161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING167 On 30/09/2014 Spot Bond				100.00000	0.00000	100.15384				0.00	0	0
<b>Total ING167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	89.67360				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.40120				0.00	0	0
<b>Total ING204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	99.88834				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ING211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.32824				0.00	0	0
<b>Total ING228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.79704				0.00	0	0
<b>Total ING232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.30150				0.00	0	0
<b>Total ING235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.29911				0.00	0	0
<b>Total ING236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING239 On 15/07/2014 Spot Bond				100.00000	0.00000	101.40074				0.00	0	0
<b>Total ING239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	101.10015				0.00	0	0
<b>Total ING241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.98141				0.00	0	0
<b>Total ING242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.87256				0.00	0	0
<b>Total ING243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.86237				0.00	0	0
<b>Total ING244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	100.68973				0.00	0	0
<b>Total ING245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	101.83432				0.00	0	0
<b>Total ING247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	99.89614				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ING251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	100.74137				0.00	0	0
<b>Total ING254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	100.23033				0.00	0	0
<b>Total ING257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	100.20848				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>
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.70050				0.00	0	0
<b>Total INGR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	101.17822				0.00	0	0
<b>Total INGR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	97.89090				0.00	0	0
<b>Total INGR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IP270U On 10/07/2014 Spot Bond			100.00000	99.72678	100.00000	99.45504				0.00	0	0
<b>Total IP270U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP270U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPC02U On 04/07/2014 Spot Bond			100.00000	66.66670	100.00000	66.66670				0.00	0	0
<b>Total IPC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.18354				0.00	0	0
<b>Total IPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	99.88603				0.00	0	0
<b>Total IPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	99.88442				0.00	0	0
<b>Total IPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF06 On 13/04/2017 Spot Bond			8.76000	102.16458	8.76000	102.14065				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.13796			0.00	0	0
<b>Total IPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.14139			0.00	0	0
<b>Total IPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.14371			0.00	0	0
<b>Total IPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC01 On 15/07/2014 Spot Bond				100.00000	0.00000	101.38542			0.00	0	0
<b>Total IPFC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.70500	99.60048	9.70500	99.57484			0.00	0	1,000,000,000
<b>Total IPL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For IPL10</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.46020			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			8.95000	104.98931	8.95000	104.96433		76,970,000,000.00	8,600,000	22,200,000	
<b>Total IPL6 SPOT</b>								<b>76,970,000,000.00</b>	<b>8,600,000</b>	<b>22,200,000</b>	
<b>Total For IPL6</b>								<b>76,970,000,000.00</b>	<b>8,600,000</b>	<b>22,200,000</b>	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.01867		0.00	0	0	
<b>Total IPL7 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IPL7</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.96087		0.00	0	0	
<b>Total IPL8 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IPL8</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.30281		0.00	0	0	
<b>Total IPL9 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IPL9</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	101.06466		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	0.00000	100.34910		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.93000	101.92570	8.93000	101.90137				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	0.00000	102.20732				0.00	0	10,000,000
<b>Total IV015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IV015</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.74665				0.00	0	0
<b>Total IV016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV017 On 31/01/2022 Spot Bond			3.15000	98.53419	3.15000	122.72619				0.00	0	0
<b>Total IV017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			3.65000	138.15587	3.65000	138.12176				0.00	0	0
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.13546				0.00	0	10,000,000
<b>Total IV022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IV022</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	99.93556				0.00	0	0
<b>Total IV023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.89216				0.00	0	0
<b>Total IV024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.58845				0.00	0	0
<b>Total IV025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.24818				0.00	0	0
<b>Total IV026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV030 On 31/01/2025 Spot Bond			3.60000	96.87773	3.60000	97.69956				0.00	0	0
<b>Total IV030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			3.60000	96.79696	3.60000	103.40278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.64416			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.31832			0.00	0	0
<b>Total IV032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	100.47177			0.00	0	0
<b>Total IV04Q SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV04Q</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			10.67000	111.96427	10.67000	111.93265			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	0.00000	101.80152			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>
IV19A On 31/03/2028 Spot Bond			3.65000	138.15587	3.65000	138.12176			0.00	0	0
<b>Total IV19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV428U On 10/07/2014 Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0
<b>Total IV428U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV428U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV429U On 17/07/2014 Spot Bond			100.00000	99.31694	100.00000	99.05139			0.00	0	0
<b>Total IV429U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV429U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV430U On 24/07/2014 Spot Bond			100.00000	97.48742	100.00000	97.23155			0.00	0	0
<b>Total IV430U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV430U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV432U On 07/08/2014 Spot Bond			100.00000	94.02340	100.00000	93.78536		200,000,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total IV432U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For IV432U</b>								<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
IV433U On 14/08/2014 Spot Bond			100.00000	97.44000	100.00000	96.66667		0.00	0	0	
<b>Total IV433U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV433U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV436U On 04/09/2014 Spot Bond			100.00000	83.90666	100.00000	83.35099		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IV436U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV436U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV440U On 02/10/2014 Spot Bond			100.00000	83.33333	100.00000	82.75862				0.00	0	0
<b>Total IV440U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV440U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	100.75116				0.00	0	0
<b>Total IVA01A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA01A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	101.46061				0.00	0	0
<b>Total IVA02A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA02A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	100.86764				0.00	0	0
<b>Total IVA03A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA03A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA428 On 10/07/2014 Spot Bond			5.92500	99.98377	5.92500	99.88650				0.00	0	0
<b>Total IVA428 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA428</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA429 On 17/07/2014 Spot Bond			5.92500	99.87031	5.92500	99.77326				0.00	0	0
<b>Total IVA429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA429</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA432 On 07/08/2014 Spot Bond			6.02500	99.52358	6.02500	99.42558				0.00	0	0
<b>Total IVA432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA436 On 04/09/2014 Spot Bond			6.12500	99.05256	6.12500	98.95387				0.00	0	0
<b>Total IVA436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA437 On 11/09/2014 Spot Bond			6.12500	98.93744	6.12500	98.83898				0.00	0	0
<b>Total IVA437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA441 On 09/10/2014 Spot Bond			6.12500	98.47964	6.12500	98.38209				0.00	0	0
<b>Total IVA441 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA441</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	101.21727				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>
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	102.12330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.77190				0.00	0	0
<b>Total IVC006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.07023				0.00	0	0
<b>Total IVC007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC012 On 09/08/2014 Spot Bond				100.00000	0.00000	101.03891				0.00	0	0
<b>Total IVC012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.90821				0.00	0	0
<b>Total IVC014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.00493				0.00	0	0
<b>Total IVC015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.71555				0.00	0	0
<b>Total IVC016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	99.88613				0.00	0	0
<b>Total IVC017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	99.88533				0.00	0	0
<b>Total IVC018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	99.88372				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	99.89096				0.00	0	0
<b>Total IVC020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.56229				0.00	0	0
<b>Total IVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	101.40924				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.38193				0.00	0	0
<b>Total IVC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.05229				0.00	0	0
<b>Total IVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.78498				0.00	0	0
<b>Total IVC025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.77682				0.00	0	0
<b>Total IVC026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.02394				0.00	0	0
<b>Total IVC027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	99.98346				0.00	0	0
<b>Total IVC028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.46003				0.00	0	0
<b>Total IVC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	101.25649				0.00	0	0
<b>Total IVC030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC031 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total IVC031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.35373				0.00	0	0
<b>Total IVC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.16235				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.16664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.16663				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF57U On 12/02/2015 Spot Bond			100.00000	62.36039	100.00000	62.20931				0.00	0	0
<b>Total IVF57U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF57U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	102.22196				0.00	0	0
<b>Total JDG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG02L On 22/01/2015 Spot Bond			100.00000	65.73275	100.00000	65.57176				0.00	0	0
<b>Total JDG02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.35682				0.00	0	0
<b>Total JDG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03L On 21/02/2016 Spot Bond			100.00000	23.61810	100.00000	23.56089				0.00	0	0
<b>Total JDG03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	99.85757				0.00	0	0
<b>Total JDG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG07L On 14/11/2014 Spot Bond			100.00000	91.08911	100.00000	90.86420				0.00	0	0
<b>Total JDG07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG08L On 28/11/2014 Spot Bond			100.00000	89.40111	100.00000	89.18774				0.00	0	0
<b>Total JDG08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG09L On 29/01/2015 Spot Bond			100.00000	64.55252	100.00000	64.39442				0.00	0	0
<b>Total JDG09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG10L On 29/01/2015 Spot Bond			100.00000	72.61991	100.00000	72.48213				0.00	0	0
<b>Total JDG10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG11L On 04/02/2015 Spot Bond			100.00000	63.91155	100.00000	63.75672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total JDG11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG12L On 18/03/2015 Spot Bond			100.00000	57.53411	100.00000	57.39474				0.00	0	0
<b>Total JDG12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.51420				0.00	0	0
<b>Total KAP001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.53378				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.27305				0.00	0	0
<b>Total KAP003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KCF03L On 30/10/2014 Spot Bond			100.00000	92.61745	100.00000	92.30769				0.00	0	0
<b>Total KCF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.94009				0.00	0	0
<b>Total KSB007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.66653				0.00	0	0
<b>Total KSB008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			8.80000	138.96759	8.80000	138.93507				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>
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.65208				0.00	0	0
<b>Total LBK02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.37979				0.00	0	0
<b>Total LBK03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.82382				0.00	0	0
<b>Total LBK05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.80330				0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total LBK06 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For LBK06</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.39350			0.00	0	0
<b>Total LEW01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LEW01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL02 On 13/08/2017 Spot Bond			9.05000	99.42443	9.05000	99.40013		95,930,000,000.00		10,600,000	1,376,600,000
<b>Total LGL02 SPOT</b>								<b>95,930,000,000.00</b>		<b>10,600,000</b>	<b>1,376,600,000</b>
<b>Total For LGL02</b>								<b>95,930,000,000.00</b>		<b>10,600,000</b>	<b>1,376,600,000</b>
LGL03 On 03/04/2018 Spot Bond			9.20000	71.46598	9.20000	97.14115			0.00	0	0
<b>Total LGL03 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For LGL03</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			9.65000	101.45643	9.65000	101.43002		30,880,000,000.00		3,200,000	503,200,000
<b>Total LGL04 SPOT</b>								<b>30,880,000,000.00</b>		<b>3,200,000</b>	<b>503,200,000</b>
<b>Total For LGL04</b>								<b>30,880,000,000.00</b>		<b>3,200,000</b>	<b>503,200,000</b>
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.73277			0.00	0	0
<b>Total LHL01 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For LHL01</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
LHL02 On 13/12/2015 Spot Bond			10.75000	100.67851	10.75000	100.64971			0.00	0	1,040,000,000
<b>Total LHL02 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>1,040,000,000</b>
<b>Total For LHL02</b>								<b>0.00</b>		<b>0</b>	<b>1,040,000,000</b>
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.79977			0.00	0	0
<b>Total LHL03 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For LHL03</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.98849			0.00	0	5,000,000
<b>Total LRFA1 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>5,000,000</b>
<b>Total For LRFA1</b>								<b>0.00</b>		<b>0</b>	<b>5,000,000</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.05441			0.00	0	0
<b>Total LRFB1 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.13341			0.00	0	0
<b>Total LRFC1 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For LRFC1</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	101.51675			0.00	0	0
<b>Total MAQ041 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For MAQ041</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	98.38516			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MAQ051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 25/07/2014 Spot Bond				100.00000	0.00000	99.72631				0.00	0	0
<b>Total MAQ052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 22/08/2014 Spot Bond				100.00000	0.00000	99.27091				0.00	0	0
<b>Total MAQ053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 08/09/2014 Spot Bond				100.00000	0.00000	98.99282				0.00	0	0
<b>Total MAQ055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 11/12/2014 Spot Bond			100.00000	70.19231	100.00000	70.05758				0.00	0	0
<b>Total MAQ08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 14/11/2014 Spot Bond			100.00000	91.08911	100.00000	90.86420				0.00	0	0
<b>Total MAQ09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.26689				0.00	0	0
<b>Total MAQ0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.25140				0.00	0	0
<b>Total MAQ0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 12/12/2014 Spot Bond			100.00000	84.98845	100.00000	84.79263				0.00	0	0
<b>Total MAQ12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ21 On 29/07/2014 Spot Bond			100.00000	94.80519	100.00000	94.55959				0.00	0	0
<b>Total MAQ21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ25 On 09/07/2014 Spot Bond			100.00000	66.66667	100.00000	99.72678				0.00	0	0
<b>Total MAQ25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ26 On 24/07/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052				0.00	0	0
<b>Total MAQ26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.75579				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MAQN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQN01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	100.10337				0.00	0	0
<b>Total MBF027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.08100				0.00	0	0
<b>Total MBF028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.68374				0.00	0	0
<b>Total MBF029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.12851				0.00	0	0
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.43918				0.00	0	0
<b>Total MBF033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 10/09/2014 Spot Bond				100.00000	0.00000	100.47839				0.00	0	0
<b>Total MBF034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.79607				0.00	0	2,045,000,000
<b>Total MBF035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,045,000,000</b>
<b>Total For MBF035</b>										<b>0.00</b>	<b>0</b>	<b>2,045,000,000</b>
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	100.96936				0.00	0	0
<b>Total MBF036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.13075				0.00	0	3,210,000,000
<b>Total MBF037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,210,000,000</b>
<b>Total For MBF037</b>										<b>0.00</b>	<b>0</b>	<b>3,210,000,000</b>
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	99.88661				0.00	0	0
<b>Total MBF038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	99.84244				0.00	400,000,000	1,400,000,000
<b>Total MBF039 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>1,400,000,000</b>
<b>Total For MBF039</b>										<b>0.00</b>	<b>400,000,000</b>	<b>1,400,000,000</b>
MBP22 On 09/09/2014 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MBP22U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP22U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP23 On 13/02/2015 Spot Bond			100.00000	62.70018	100.00000	62.54829				0.00	0	0
<b>Total MBP23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP24 On 22/03/2016 Spot Bond			100.00000	21.85431	100.00000	21.80137				0.00	0	0
<b>Total MBP24U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP24U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP25 On 22/03/2015 Spot Bond			100.00000	53.35526	100.00000	53.22601				0.00	0	0
<b>Total MBP25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.97000	102.29686	8.97000	102.27233				0.00	0	130,600,000
<b>Total MBSA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,600,000</b>
<b>Total For MBSA01</b>										<b>0.00</b>	<b>0</b>	<b>130,600,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.86000	102.21607	8.86000	102.19186				0.00	0	0
<b>Total MBSA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	100.53432				0.00	0	0
<b>Total MCB3M SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB3M</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	100.49723				0.00	0	0
<b>Total MCB5M SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB5M</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	99.89411				0.00	0	0
<b>Total MCB6M SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB6M</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.70778				0.00	0	0
<b>Total MEFSA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.71996				0.00	0	0
<b>Total MEFSA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.78081				0.00	0	0
<b>Total MEFSA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.01988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MEFSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.02077			0.00	0	0
<b>Total MEFSA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/10/2016 Spot Bond			8.28500	102.82008	8.28500	102.79728			0.00	0	0
<b>Total MEFSB3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2019 Spot Bond			9.04000	101.18654	9.04000	101.16223			0.00	0	0
<b>Total MEFSB4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2022 Spot Bond			9.83000	101.04490	9.83000	101.01855			0.00	0	0
<b>Total MEFSB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MET01 On 15/12/2014 Spot Bond			6.50500	101.74195	6.50500	101.72433		1,756,350,000,000.00	270,000,000	270,000,000	
<b>Total MET01 SPOT</b>								<b>1,756,350,000,000.00</b>	<b>270,000,000</b>	<b>270,000,000</b>	
<b>Total For MET01</b>								<b>1,756,350,000,000.00</b>	<b>270,000,000</b>	<b>270,000,000</b>	
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.33138			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>
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.34353			0.00	0	0
<b>Total MFS1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			9.85000	102.13629	9.85000	102.10929			0.00	0	0
<b>Total MFS1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MGL01 On 15/09/2015 Spot Bond			7.76500	103.47737	7.76500	103.45595		27,177,500,000.00	3,500,000	4,990,900,000	
<b>Total MGL01 SPOT</b>								<b>27,177,500,000.00</b>	<b>3,500,000</b>	<b>4,990,900,000</b>	
<b>Total For MGL01</b>								<b>27,177,500,000.00</b>	<b>3,500,000</b>	<b>4,990,900,000</b>	
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.79668			0.00	0	0
<b>Total MIIL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL02 On 31/05/2017 Spot Bond			9.21000	99.86121	9.21000	99.83664			0.00	0	0
<b>Total MIIL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.41500			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.70500	105.57415	9.70500	104.80456			0.00	0	700,000,000
<b>Total MMIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For MMIG02</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
MMS01 On 10/12/2016 Spot Bond			100.00000	14.39984	100.00000	14.36495			0.00	0	0
<b>Total MMS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.76494			0.00	0	1,840,000,000
<b>Total MQB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,840,000,000</b>
<b>Total For MQB01</b>									<b>0.00</b>	<b>0</b>	<b>1,840,000,000</b>
MQB02 On 31/05/2017 Spot Bond			8.91000	99.82533	8.91000	99.80156		44,550,000,000.00		5,000,000	71,200,000
<b>Total MQB02 SPOT</b>								<b>44,550,000,000.00</b>	<b>5,000,000</b>	<b>71,200,000</b>	
<b>Total For MQB02</b>								<b>44,550,000,000.00</b>	<b>5,000,000</b>	<b>71,200,000</b>	
MTN02 On 13/07/2014 Spot Bond			5.99000	99.93440	5.99000	99.91801			0.00	0	300,000
<b>Total MTN02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000</b>
<b>Total For MTN02</b>									<b>0.00</b>	<b>0</b>	<b>300,000</b>
MTN03 On 13/07/2015 Spot Bond			7.85000	101.33927	7.85000	101.31772			0.00	0	100,000,000
<b>Total MTN03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For MTN03</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
MTN04 On 13/07/2017 Spot Bond			8.85000	103.21024	8.85000	103.18554		70,800,000,000.00		8,000,000	512,000,000
<b>Total MTN04 SPOT</b>								<b>70,800,000,000.00</b>	<b>8,000,000</b>	<b>512,000,000</b>	
<b>Total For MTN04</b>								<b>70,800,000,000.00</b>	<b>8,000,000</b>	<b>512,000,000</b>	
N4A211 On 14/08/2020 Spot Bond			100.89771	6.75015	100.89771	6.73367			0.00	0	0
<b>Total N4A211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A302 On 14/08/2020 Spot Bond			100.61875	6.83902	100.61875	6.82235			0.00	0	0
<b>Total N4A302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A305 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A308 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total N4A311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A405 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.04946				0.00	0	0
<b>Total N4A408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411On 14/08/2020 Spot Bond				100.00000	0.00000	101.06438				0.00	0	0
<b>Total N4A411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.07169				0.00	0	0
<b>Total N4A502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4B50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.16161				0.00	0	0
<b>Total N4B508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4B508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4C50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.26622				0.00	0	0
<b>Total N4C508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4C508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4D68l On 14/08/2020 Spot Bond			100.00000	0.43275	100.00000	0.43170				0.00	0	0
<b>Total N4D68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4D68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4E68l On 14/08/2020 Spot Bond			100.00000	0.43275	100.00000	0.43170				0.00	0	0
<b>Total N4E68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4E68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			9.27000	95.33794	9.27000	95.31446				0.00	0	0
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10£ On 25/07/2016 Spot Bond			7.70000	101.67600	7.70000	101.65478				0.00	0	0
<b>Total NBK10A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11£ On 28/11/2020 Spot Bond			9.37000	98.87374	9.37000	98.84914				0.00	0	0
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11£ On 27/10/2014 Spot Bond				100.00000	0.00000	101.49241				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBK11B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK11B</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBK12/On 19/03/2021 Spot Bond			9.15500	103.93777	9.15500	103.91249				0.00	0	0
<b>Total NBK12A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12I/On 20/02/2015 Spot Bond				100.00000	0.00000	100.97524				0.00	0	0
<b>Total NBK12B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13/On 19/03/2024 Spot Bond			9.60500	103.71142	9.60500	103.68500				0.00	0	0
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13I/On 21/02/2017 Spot Bond				100.00000	0.00000	102.23611				0.00	0	0
<b>Total NBK13B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14/On 26/06/2021 Spot Bond			9.35500	99.99755	9.35500	99.87204				0.00	0	0
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14I/On 27/08/2015 Spot Bond				100.00000	0.00000	101.05491				0.00	1,000,000,000	500,000,000
<b>Total NBK14B SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For NBK14B</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
NBK15I/On 27/08/2017 Spot Bond				100.00000	0.00000	102.28708				0.00	0	0
<b>Total NBK15B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16I/On 25/07/2016 Spot Bond				100.00000	0.00000	101.62285				0.00	5,000,000,000	2,500,000,000
<b>Total NBK16B SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For NBK16B</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
NBK17I/On 28/11/2016 Spot Bond				100.00000	0.00000	100.90052				0.00	0	0
<b>Total NBK17B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I/On 20/03/2017 Spot Bond				100.00000	0.00000	100.31832				0.00	0	0
<b>Total NBK18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I/On 26/06/2017 Spot Bond				100.00000	0.00000	100.21773				0.00	0	0
<b>Total NBK19B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I/On 25/06/2021 Spot Bond				100.00000	0.00000	100.23069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK2A On 15/09/2015 Spot Bond			7.45000	106.75727	7.45000	106.73605			0.00	0	690,100,000
<b>Total NBK2A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>690,100,000</b>
<b>Total For NBK2A</b>									<b>0.00</b>	<b>0</b>	<b>690,100,000</b>
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.98474			0.00	0	0
<b>Total NBK2B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK2B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			8.87000	114.01754	8.87000	113.99065		44,350,000,000.00		5,000,000	441,800,000
<b>Total NBK3A SPOT</b>								<b>44,350,000,000.00</b>		<b>5,000,000</b>	<b>441,800,000</b>
<b>Total For NBK3A</b>								<b>44,350,000,000.00</b>		<b>5,000,000</b>	<b>441,800,000</b>
NBK4 On 28/10/2024 Spot Bond			10.97500	34.19756	10.97500	34.18780		0.00		0	0
<b>Total NBK4 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK4</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK6A On 19/04/2015 Spot Bond			7.65000	103.62668	7.65000	103.60543		118,575,000,000.00		15,500,000	950,000,000
<b>Total NBK6A SPOT</b>								<b>118,575,000,000.00</b>		<b>15,500,000</b>	<b>950,000,000</b>
<b>Total For NBK6A</b>								<b>118,575,000,000.00</b>		<b>15,500,000</b>	<b>950,000,000</b>
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.97134		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>
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.67783		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>
NBK9A On 23/03/2016 Spot Bond			8.00000	104.85459	8.00000	104.83225		44,000,000,000.00		5,500,000	682,500,000
<b>Total NBK9A SPOT</b>								<b>44,000,000,000.00</b>		<b>5,500,000</b>	<b>682,500,000</b>
<b>Total For NBK9A</b>								<b>44,000,000,000.00</b>		<b>5,500,000</b>	<b>682,500,000</b>
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.28784		0.00	6,600,000,000		3,300,000,000
<b>Total NBK9B SPOT</b>								<b>0.00</b>	<b>6,600,000,000</b>		<b>3,300,000,000</b>
<b>Total For NBK9B</b>								<b>0.00</b>	<b>6,600,000,000</b>		<b>3,300,000,000</b>
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	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>
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	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>
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	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>
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	101.66040				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>
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.20687				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>
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.02002				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>
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	99.85778				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>
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.75458				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>
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	90.57577				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>
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.71516				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>
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.51115				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	0.00000	101.64241				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	0.00000	101.43784				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	0.00000	99.87396				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 27/05/2016 Spot Bond				100.00000	0.00000	86.83462				0.00	0	0
<b>Total NCLN69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	100.39845				0.00	0	0
<b>Total NCLN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.13744				0.00	0	0
<b>Total NCLN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.35928				0.00	0	0
<b>Total NCLN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	100.33987				0.00	0	0
<b>Total NCLN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	99.98035				0.00	0	0
<b>Total NCLN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.32795				0.00	0	0
<b>Total NCLN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.32215				0.00	0	0
<b>Total NCLN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.32191				0.00	0	0
<b>Total NCLN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.31448				0.00	0	0
<b>Total NCLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.37337				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.14500	103.49616	10.14500	106.17312				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.37098				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.18000	102.23989	10.18000	104.93022				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.37337				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.33414				0.00	0	0
<b>Total NCLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.33440				0.00	0	0
<b>Total NCLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond			100.00000	8.06470	100.00000	0.01359			000,000,000,000,000.00	30,000,000,000	30,000,000,000	
<b>Total NCLN90 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	
<b>Total For NCLN90</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	
NED11 On 17/09/2015 Spot Bond			8.70000	105.27727	8.70000	105.25290			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>	
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.71916			0.00	0	0	
<b>Total NED13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NED13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.92365			0.00	0	0	
<b>Total NED14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NED14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NED15 On 08/04/2024 Spot Bond			10.25000	101.46696	10.25000	103.91988			0.00	0	0	
<b>Total NED15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NED15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.01584				0.00	0	0
<b>Total NED9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			12.30000	111.07854	12.30000	111.04251				0.00	0	0
<b>Total NEDH1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	111.23733				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>
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.86354				0.00	600,000,000	610,000,000
<b>Total NHM001 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>610,000,000</b>
<b>Total For NHM001</b>										<b>0.00</b>	<b>600,000,000</b>	<b>610,000,000</b>
NILB10 On 08/12/2016 Spot Bond			2.06000	166.51572	2.06000	166.48172				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>
NMP20 On 24/07/2020 Spot Bond			8.90000	106.34815	8.90000	106.32257				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>
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.49436				0.00	0	0
<b>Total NPL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NPL09 On 10/09/2014 Spot Bond				100.00000	0.00000	100.47365				0.00	0	0
<b>Total NPL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A10 On 22/05/2020 Spot Bond			9.53000	105.25605	9.53000	105.35925				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.90930				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>
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	101.08430				0.00	0	0
<b>Total NQ1A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A15 On 22/05/2048 Spot Bond				100.00000	0.00000	100.85826				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.89021				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.87106				0.00	0	0
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.73000	105.26142	9.73000	106.28768				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>
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.89027				0.00	0	0
<b>Total NQ1B14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.90935				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.89659				0.00	0	0
<b>Total NQ1B16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			9.93000	105.26692	9.93000	105.36605				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.93495				0.00	0	0
<b>Total NQ1C14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.92211				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.92850				0.00	0	0
<b>Total NQ1C16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.16407				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>
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.08646				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.94763				0.00	0	0
<b>Total NQF1D7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01: On 30/11/2018 Spot Bond			8.73000	113.90363	8.73000	113.87704				0.00	0	500,000,000
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NRA02: On 31/10/2022 Spot Bond			9.10500	120.35751	9.10500	120.32838				0.00	0	785,800,000
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>785,800,000</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>785,800,000</b>
NRA02: On 31/05/2023 Spot Bond			1.95500	172.95644	1.95500	172.92161				0.00	0	8,400,000,000
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,400,000,000</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>8,400,000,000</b>
NRA02: On 30/11/2028 Spot Bond			9.52000	122.43901	9.52000	122.40791				0.00	0	0
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.46377				0.00	0	0
<b>Total NTC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	101.35034				0.00	0	0
<b>Total NTC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	102.05937				0.00	0	4,000,000
<b>Total NTC15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
<b>Total For NTC15</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.30294				0.00	0	0
<b>Total NTC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.81214				0.00	0	0
<b>Total NTC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.84060				0.00	0	0
<b>Total NTC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.95378				0.00	0	5,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NYT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For NYT101</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	101.19163			0.00	0	0
<b>Total NYT102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT131 On 28/05/2020 Spot Bond			100.00000	17.30174	100.00000	17.25982			0.00	0	0
<b>Total NYT13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1A On 18/10/2015 Spot Bond			100.00000	44.98184	100.00000	44.87168			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>
OML01 On 27/10/2015 Spot Bond			6.98000	104.13341	6.98000	104.11389		16,752,000,000.00		2,400,000	3,949,386,500
<b>Total OML01 SPOT</b>								<b>16,752,000,000.00</b>		<b>2,400,000</b>	<b>3,949,386,500</b>
<b>Total For OML01</b>								<b>16,752,000,000.00</b>		<b>2,400,000</b>	<b>3,949,386,500</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	15.90544	100.00000	15.86691			0.00	0	0
<b>Total OTCA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	98.55000			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>
PCF03 On 06/04/2015 Spot Bond			100.00000	55.79153	100.00000	55.65637			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>
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	101.11631			0.00	0	0
<b>Total PMM10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	101.38398			0.00	0	0
<b>Total PMM11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.66556			0.00	0	0
<b>Total PMM12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.58680			0.00	0	0
<b>Total PMM13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.65363			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total PPC001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC001 On 31/12/2018 Spot Bond				100.00000	0.00000	100.52943			0.00	0	0
<b>Total PPC002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.31417			0.00	0	0
<b>Total PRE1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.35235			0.00	0	0
<b>Total PRE1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.36953			0.00	0	0
<b>Total PRE1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.40770			0.00	0	0
<b>Total PRE1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.57180			0.00	0	0
<b>Total PRE1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.60996			0.00	0	0
<b>Total PRE1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.49156			0.00	0	0
<b>Total PTH01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PTH01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R009 On 15/09/2014 Spot Bond			6.75000	105.42425	6.75000	105.40500			0.00	0	0
<b>Total R009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R009P On 15/09/2014 Spot Bond			6.36000	98.82900	6.36000	98.81198			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			8.22000	39.75523	8.22000	39.74648			0.00	0	0
<b>Total R010P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			6.73000	111.81694	6.75000	111.77306		299,788,525,692,000.00	44,545,100,400	1,575,842,500,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R157 SPOT</b>									<b>19,788,525,692,000.00</b>	<b>44,545,100,400</b>	<b>575,842,500,400</b>
<b>Total For R157</b>									<b>19,788,525,692,000.00</b>	<b>44,545,100,400</b>	<b>575,842,500,400</b>
R158 On 15/09/2015 Spot Bond			6.75000	111.79322	6.75000	111.77306			0.00	0	0
<b>Total R158 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R158</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R158P On 15/09/2015 Spot Bond			6.65000	92.54210	6.65000	92.52565			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>
R159 On 15/09/2016 Spot Bond			6.75000	117.73043	6.75000	117.70919			0.00	0	0
<b>Total R159 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R159</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R159P On 15/09/2016 Spot Bond			6.58000	86.81034	6.58000	86.79507			0.00	0	0
<b>Total R159P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R159P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.38000	116.70202	8.40000	116.50629		938,148,262,438,000.00	827,941,320,100	449,580,829,900	
<b>Total R186 SPOT</b>								<b>18,148,262,438,000.00</b>	<b>827,941,320,100</b>	<b>449,580,829,900</b>	
<b>Total For R186</b>								<b>18,148,262,438,000.00</b>	<b>827,941,320,100</b>	<b>449,580,829,900</b>	
R187P On 21/12/2026 Spot Bond			8.14000	37.03099	8.14000	37.02292		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			8.06000	34.54662	8.06000	34.53916		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>	
R197 On 07/12/2023 Spot Bond			1.55000	286.05183	1.55000	285.99738		41,006,213,945,000.00	26,455,621,900	22,718,562,200	
<b>Total R197 SPOT</b>								<b>11,006,213,945,000.00</b>	<b>26,455,621,900</b>	<b>22,718,562,200</b>	
<b>Total For R197</b>								<b>11,006,213,945,000.00</b>	<b>26,455,621,900</b>	<b>22,718,562,200</b>	
R201 On 21/12/2014 Spot Bond			5.97000	101.63219	5.99000	101.60700		0.00	0	63,350,220,000	
<b>Total R201 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>63,350,220,000</b>	
<b>Total For R201</b>								<b>0.00</b>	<b>0</b>	<b>63,350,220,000</b>	
R202 On 07/12/2033 Spot Bond			1.79000	228.70402	1.79000	228.65897		173,917,878,719,000.00	97,160,826,100	146,370,081,000	
<b>Total R202 SPOT</b>								<b>173,917,878,719,000.00</b>	<b>97,160,826,100</b>	<b>146,370,081,000</b>	
<b>Total For R202</b>								<b>173,917,878,719,000.00</b>	<b>97,160,826,100</b>	<b>146,370,081,000</b>	
R203 On 28/02/2023 Spot Bond			8.19000	100.05480	8.20500	99.94291		009,862,134,280,000.00	245,404,412,000	424,126,016,800	
<b>Total R203 SPOT</b>								<b>19,862,134,280,000.00</b>	<b>245,404,412,000</b>	<b>424,126,016,800</b>	
<b>Total For R203</b>								<b>19,862,134,280,000.00</b>	<b>245,404,412,000</b>	<b>424,126,016,800</b>	
R203 On 15/09/2017 Spot Bond			7.33000	105.15477	7.35000	105.07734		386,423,297,544,000.00	189,143,696,800	841,012,471,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R203 SPOT</b>									<b>16,423,297,544,000.00</b>	<b>189,143,696,800</b>	<b>341,012,471,900</b>
<b>Total For R203</b>									<b>16,423,297,544,000.00</b>	<b>189,143,696,800</b>	<b>341,012,471,900</b>
R2030 On 31/01/2030 Spot Bond			8.85500	96.35638	8.85500	96.33332			514,362,156,000,000.00	58,087,200,000	480,865,740,600
<b>Total R2030 SPOT</b>									<b>14,362,156,000,000.00</b>	<b>58,087,200,000</b>	<b>480,865,740,600</b>
<b>Total For R2030</b>									<b>14,362,156,000,000.00</b>	<b>58,087,200,000</b>	<b>480,865,740,600</b>
R2032 On 31/03/2032 Spot Bond			8.97500	94.57044	8.97500	95.83440			35,900,000,000,000.00	4,000,000,000	55,000,000,000
<b>Total R2032 SPOT</b>									<b>15,900,000,000,000.00</b>	<b>4,000,000,000</b>	<b>55,000,000,000</b>
<b>Total For R2032</b>									<b>15,900,000,000,000.00</b>	<b>4,000,000,000</b>	<b>55,000,000,000</b>
R2037 On 31/01/2037 Spot Bond			9.04500	98.51677	9.04500	98.49270			453,201,526,764,000.00	50,105,199,200	151,025,699,200
<b>Total R2037 SPOT</b>									<b>13,201,526,764,000.00</b>	<b>50,105,199,200</b>	<b>151,025,699,200</b>
<b>Total For R2037</b>									<b>13,201,526,764,000.00</b>	<b>50,105,199,200</b>	<b>151,025,699,200</b>
R204 On 21/12/2018 Spot Bond			7.60000	101.87374	7.62000	101.77794			595,784,478,960,000.00	78,392,694,600	442,432,789,600
<b>Total R204 SPOT</b>									<b>15,784,478,960,000.00</b>	<b>78,392,694,600</b>	<b>442,432,789,600</b>
<b>Total For R204</b>									<b>15,784,478,960,000.00</b>	<b>78,392,694,600</b>	<b>442,432,789,600</b>
R2048 On 28/02/2048 Spot Bond			9.09500	99.49180	9.09500	99.46776			429,183,519,349,500.00	47,188,952,100	335,861,352,100
<b>Total R2048 SPOT</b>									<b>19,183,519,349,500.00</b>	<b>47,188,952,100</b>	<b>335,861,352,100</b>
<b>Total For R2048</b>									<b>19,183,519,349,500.00</b>	<b>47,188,952,100</b>	<b>335,861,352,100</b>
R207 On 15/01/2020 Spot Bond			7.83500	97.30209	7.85000	97.21634			754,603,694,167,500.00	479,209,150,500	556,331,706,500
<b>Total R207 SPOT</b>									<b>14,603,694,167,500.00</b>	<b>479,209,150,500</b>	<b>556,331,706,500</b>
<b>Total For R207</b>									<b>14,603,694,167,500.00</b>	<b>479,209,150,500</b>	<b>556,331,706,500</b>
R208 On 31/03/2021 Spot Bond			7.99500	95.44599	8.00500	95.37630			259,612,329,257,500.00	1,408,331,748,500	933,057,634,000
<b>Total R208 SPOT</b>									<b>19,612,329,257,500.00</b>	<b>408,331,748,500</b>	<b>933,057,634,000</b>
<b>Total For R208</b>									<b>19,612,329,257,500.00</b>	<b>408,331,748,500</b>	<b>933,057,634,000</b>
R209 On 31/03/2036 Spot Bond			8.96000	75.94918	8.97500	75.81766			468,932,610,048,000.00	52,336,228,800	520,570,005,900
<b>Total R209 SPOT</b>									<b>18,932,610,048,000.00</b>	<b>52,336,228,800</b>	<b>520,570,005,900</b>
<b>Total For R209</b>									<b>18,932,610,048,000.00</b>	<b>52,336,228,800</b>	<b>520,570,005,900</b>
R210 On 31/03/2028 Spot Bond			1.77000	171.10791	1.75000	171.47096			37,962,846,720,000.00	21,447,936,000	34,598,396,800
<b>Total R210 SPOT</b>									<b>17,962,846,720,000.00</b>	<b>21,447,936,000</b>	<b>34,598,396,800</b>
<b>Total For R210</b>									<b>17,962,846,720,000.00</b>	<b>21,447,936,000</b>	<b>34,598,396,800</b>
R211 On 31/01/2017 Spot Bond			0.80000	131.59175	0.73000	131.79663			1,602,400,000,000.00	2,003,000,000	83,300,000,000
<b>Total R211 SPOT</b>									<b>1,602,400,000,000.00</b>	<b>2,003,000,000</b>	<b>83,300,000,000</b>
<b>Total For R211</b>									<b>1,602,400,000,000.00</b>	<b>2,003,000,000</b>	<b>83,300,000,000</b>
R212 On 31/01/2022 Spot Bond			1.49000	137.27013	1.49000	137.24414			73,701,604,509,000.00	49,464,164,100	106,755,400,000
<b>Total R212 SPOT</b>									<b>13,701,604,509,000.00</b>	<b>49,464,164,100</b>	<b>106,755,400,000</b>
<b>Total For R212</b>									<b>13,701,604,509,000.00</b>	<b>49,464,164,100</b>	<b>106,755,400,000</b>
R213 On 28/02/2031 Spot Bond			8.84000	86.59460	8.86000	86.42198			758,293,305,664,000.00	312,024,129,600	314,335,118,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R213 SPOT</b>									<b>8,293,305,664,000.00</b>	<b>312,024,129,600</b>	<b>314,335,118,000</b>
<b>Total For R213</b>									<b>8,293,305,664,000.00</b>	<b>312,024,129,600</b>	<b>314,335,118,000</b>
R214 On 28/02/2041 Spot Bond			9.04500	76.82655	9.04500	76.80809			452,588,695,452,000.00	50,037,445,600	565,524,664,000
<b>Total R214 SPOT</b>									<b>2,588,695,452,000.00</b>	<b>50,037,445,600</b>	<b>565,524,664,000</b>
<b>Total For R214</b>									<b>2,588,695,452,000.00</b>	<b>50,037,445,600</b>	<b>565,524,664,000</b>
R226C On 15/09/2014 Spot Bond			5.96000	98.90184	5.96000	98.88587			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			6.81000	95.51782	6.81000	95.50044			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			6.65000	92.54210	6.65000	92.52565			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			6.57000	89.68102	6.57000	89.66527			0.00	0	0
<b>Total R229C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R229C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R230C On 15/09/2016 Spot Bond			6.58000	86.81034	6.58000	86.79507			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>
R326C On 21/12/2014 Spot Bond			5.99500	97.36144	5.99500	97.34587			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			6.72000	93.90889	6.72000	93.89194			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			6.59000	91.02212	6.59000	91.00600			0.00	0	0
<b>Total R328C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R328C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R329C On 21/06/2016 Spot Bond			6.57000	88.15190	6.57000	88.13634			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			6.63000	85.22681	6.63000	85.21162			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			7.32500	80.87355	7.32500	80.85765			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			7.37500	77.88647	7.37500	77.87106				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			7.62500	74.40483	7.62500	74.38962				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			7.60500	71.73381	7.60500	71.71918				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			7.58500	69.17201	7.58500	69.15794				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			7.57500	66.67952	7.57500	66.66598				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			7.81000	63.38683	7.81000	63.37356				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			7.79000	61.08040	7.79000	61.06764				0.00	0	0
<b>Total R338C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R338C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R339C On 21/06/2021 Spot Bond			7.92500	58.26208	7.92500	58.24971				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			7.89500	56.16207	7.89500	56.15019				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			7.86500	54.15340	7.86500	54.14198				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			7.83500	52.23165	7.83500	52.22069				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			7.79500	50.43610	7.79500	50.42557				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R343C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R343C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R344C On 21/12/2023 Spot Bond			7.75500	48.72107	7.75500	48.71094				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			8.34000	44.34982	8.34000	44.33992				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			8.30000	42.74568	8.30000	42.73618				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			8.26000	41.21541	8.26000	41.20630				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			8.22000	39.75523	8.22000	39.74648				0.00	0	0
<b>Total R348C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			8.18000	38.36155	8.18000	38.35315				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			8.14000	37.03099	8.14000	37.02292				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			8.10000	35.76035	8.10000	35.75259				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			8.06000	34.54662	8.06000	34.53916				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>
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	102.17822				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>
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.00121				0.00	0	0
<b>Total RCSB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	99.85321				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RCSB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.99837				0.00	0	0
<b>Total RCSB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB1 On 30/04/2017 Spot Bond			100.00000	17.87058	100.00000	17.82729				0.00	0	0
<b>Total RCSB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB2 On 24/07/2017 Spot Bond			100.00000	6.62378	100.00000	6.60755				0.00	0	0
<b>Total RCSB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB3 On 17/03/2017 Spot Bond			100.00000	17.95552	100.00000	17.91201				0.00	0	0
<b>Total RCSB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.65024				0.00	0	0
<b>Total RDFB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.54579				0.00	0	0
<b>Total RDFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.08803				0.00	0	0
<b>Total RDFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	102.56715				0.00	0	0
<b>Total RDFC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.24514				0.00	0	0
<b>Total RDFC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	100.90456				0.00	0	0
<b>Total RDFC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	101.55116				0.00	0	0
<b>Total RES06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.45410				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RES12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.69167				0.00	0	0
<b>Total RES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.31041				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.57883				0.00	0	5,500,000
<b>Total RES24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000</b>
<b>Total For RES24</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000</b>
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	100.08789				0.00	0	0
<b>Total RES25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.54105				0.00	0	0
<b>Total RES27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.81497				0.00	0	0
<b>Total RES29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.59891				0.00	0	0
<b>Total RES30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				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>
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	101.57663				0.00	0	0
<b>Total RP004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	100.24191				0.00	0	0
<b>Total RP005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	102.25293				0.00	0	0
<b>Total RP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	102.01999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	102.01999				0.00	0	0
<b>Total RP008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.32310				0.00	0	0
<b>Total RP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	100.35974				0.00	0	0
<b>Total RP014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	100.78533				0.00	0	0
<b>Total RP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	107.60208	12.35000	107.56647				0.00	0	0
<b>Total RP018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	100.68125				0.00	0	0
<b>Total RP019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	14.45862	100.00000	14.42360				0.00	0	0
<b>Total RP020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	101.16404				0.00	0	0
<b>Total RP022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	99.86743				0.00	0	0
<b>Total RP024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	101.69881				0.00	0	0
<b>Total RP025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	100.56463				0.00	0	0
<b>Total RP026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	101.41082				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RPG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.29118				0.00	0	0
<b>Total RPG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP011 On 31/08/2018 Spot Bond			100.00000	2.47863	100.00000	2.47269				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>
RPP041 On 07/10/2016 Spot Bond			100.00000	13.48704	100.00000	13.45437				0.00	0	0
<b>Total RPP04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP071 On 31/01/2016 Spot Bond			100.00000	24.85225	100.00000	24.79205				0.00	0	0
<b>Total RPP07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP081 On 30/04/2020 Spot Bond			100.00000	12.72191	100.00000	12.62764				0.00	0	0
<b>Total RPP08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP091 On 21/11/2016 Spot Bond			100.00000	24.80947	100.00000	24.74936				0.00	0	0
<b>Total RPP09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	102.25160				0.00	0	0
<b>Total RPS001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	102.97360				0.00	0	0
<b>Total RPS002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			9.30500	105.41492	9.30500	105.38873				0.00	0	770,800,000
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>770,800,000</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>770,800,000</b>
RW23 On 10/12/2023 Spot Bond			9.45500	91.67800	9.45500	101.05152				0.00	0	0
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW28 On 10/12/2028 Spot Bond			10.01000	85.45047	10.01000	102.54147				0.00	0	0
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	98.41134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	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>
SBK12 On 24/11/2016 Spot Bond			8.00000	107.32426	8.00000	107.30138			0.00	0	2,700,000,000
<b>Total SBK12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
<b>Total For SBK12</b>									<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.94275			0.00	0	10,000,000
<b>Total SBK13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBK13</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBK14 On 01/12/2017 Spot Bond			9.40000	101.72604	9.40000	101.70051			0.00	0	230,000,000
<b>Total SBK14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
<b>Total For SBK14</b>									<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.62468			0.00	0	0
<b>Total SBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.45240			0.00	0	0
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.51089			0.00	500,000,000	500,000,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.67469			0.00	0	10,000,000
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.64425			0.00	0	0
<b>Total SBK19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK7 On 24/05/2015 Spot Bond			7.40000	103.04377	7.40000	103.02343			0.00	0	1,020,100,000
<b>Total SBK7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,020,100,000</b>
<b>Total For SBK7</b>									<b>0.00</b>	<b>0</b>	<b>1,020,100,000</b>
SBK9 On 10/04/2018 Spot Bond			9.12000	99.79599	9.12000	99.77168			0.00	0	2,360,100,000
<b>Total SBK9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,360,100,000</b>
<b>Total For SBK9</b>									<b>0.00</b>	<b>0</b>	<b>2,360,100,000</b>
SBN27 On 15/09/2015 Spot Bond			8.21000	110.08234	8.21000	110.05827			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			8.07000	110.24468	8.07000	110.22098			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.00000	110.32598	8.00000	110.30246				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>
SBN33 On 15/09/2017 Spot Bond			8.75000	101.21586	8.75000	101.19231				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			8.14500	110.15767	8.14500	110.13377				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			8.11000	110.19826	8.11000	110.17445				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>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.40972				0.00	0	0
<b>Total SBN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	100.36655				0.00	0	0
<b>Total SBN50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.02444				0.00	0	0
<b>Total SBN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			8.40000	103.99339	8.40000	103.97013				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>
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.72869				0.00	800,000,000	800,000,000
<b>Total SBS15 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
<b>Total For SBS15</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.29819				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	0.00000	104.32243				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			9.15500	105.62546	9.15500	105.59963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	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>
SBS20 On 15/05/2026 Spot Bond			10.05000	101.47631	10.05000	101.44927			0.00	0	10,000,000
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.18421			0.00	0	10,000,000
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.31762			0.00	0	0
<b>Total SBS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.10411			0.00	0	10,000,000
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.87296			0.00	0	0
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			8.71000	101.71579	8.71000	101.69223		47,905,000,000.00		5,500,000	1,715,000,000
<b>Total SBS25 SPOT</b>								<b>47,905,000,000.00</b>		<b>5,500,000</b>	<b>1,715,000,000</b>
<b>Total For SBS25</b>								<b>47,905,000,000.00</b>		<b>5,500,000</b>	<b>1,715,000,000</b>
SBS26l On 28/02/2017 Spot Bond			100.00000	11.77334	100.00000	11.74700			0.00	0	0
<b>Total SBS26U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS26U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			9.74500	106.23649	9.74500	106.20857			0.00	0	2,500,000,000
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.57673			0.00	0	0
<b>Total SBS28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			9.25500	98.43338	9.25500	98.40905			0.00	0	0
<b>Total SBS29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			9.10000	94.53259	9.10000	94.50973			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>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.48670			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 27/06/2027 Spot Bond			10.05000	98.81238	10.05000	98.78591			0.00	0	0
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			9.70500	95.52686	9.70500	95.50227			0.00	0	100,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>100,000</b>
SBS9 On 07/07/2016 Spot Bond			7.80000	106.62996	7.80000	106.60779		30,420,000,000.00		3,900,000	361,600,000
<b>Total SBS9 SPOT</b>								<b>30,420,000,000.00</b>		<b>3,900,000</b>	<b>361,600,000</b>
<b>Total For SBS9</b>								<b>30,420,000,000.00</b>		<b>3,900,000</b>	<b>361,600,000</b>
SBSI11 On 07/12/2023 Spot Bond			2.08000	129.57782	2.08000	274.60796		624,000,000,000.00		300,000,000	160,000,000
<b>Total SBSI11 SPOT</b>								<b>624,000,000,000.00</b>		<b>300,000,000</b>	<b>160,000,000</b>
<b>Total For SBSI11</b>								<b>624,000,000,000.00</b>		<b>300,000,000</b>	<b>160,000,000</b>
SBSI12 On 31/01/2017 Spot Bond			1.37500	103.91883	1.37500	129.72045		412,500,000,000.00		300,000,000	1,100,000,000
<b>Total SBSI12 SPOT</b>								<b>412,500,000,000.00</b>		<b>300,000,000</b>	<b>1,100,000,000</b>
<b>Total For SBSI12</b>								<b>412,500,000,000.00</b>		<b>300,000,000</b>	<b>1,100,000,000</b>
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	104.49000		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>
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
<b>Total SF2A1U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SF2A1U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
<b>Total SF2A2U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
<b>Total SF2BU SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
<b>Total SF2CU SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
<b>Total SF2DU SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.64236		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SGI002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHF01 On 15/12/2016 Spot Bond			100.00000	14.22626	100.00000	14.19180				0.00	0	0
<b>Total SHF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond				161.83924	0.00000	82.63494				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>
SHI05 On 31/01/2017 Spot Bond			2.00000	113.90391	2.00000	127.74681				0.00	0	0
<b>Total SHI05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	101.70973	6.50000	101.69195				0.00	0	0
<b>Total SHPCBU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	100.44192				0.00	0	0
<b>Total SHS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.16521				0.00	0	0
<b>Total SHS03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.26867				0.00	0	0
<b>Total SHS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05 On 29/06/2017 Spot Bond			9.38000	98.63191	9.38000	98.60720				0.00	0	271,100,000
<b>Total SHS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>271,100,000</b>
<b>Total For SHS05</b>										<b>0.00</b>	<b>0</b>	<b>271,100,000</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.44747				0.00	0	0
<b>Total SHS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.28781				0.00	0	0
<b>Total SHS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.29640				0.00	0	0
<b>Total SHS08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	100.27212				0.00	0	3,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SHS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For SHS09</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
SHS10 On 28/07/2014 Spot Bond				100.00000	0.00000	101.22510				0.00	0	0
<b>Total SHS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11 On 19/11/2016 Spot Bond			100.00000	15.18909	100.00000	15.15229				0.00	0	0
<b>Total SHS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.52531				0.00	0	0
<b>Total SHS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS13 On 21/05/2015 Spot Bond			100.00000	59.78320	100.00000	59.59655				0.00	0	0
<b>Total SHS13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.42281				0.00	0	0
<b>Total SHS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS15 On 19/09/2014 Spot Bond			100.00000	83.52403	100.00000	83.33333				0.00	0	0
<b>Total SHS15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS16 On 29/06/2016 Spot Bond			100.00000	21.48640	100.00000	21.43435				0.00	0	0
<b>Total SHS16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS17 On 30/09/2016 Spot Bond			100.00000	23.15434	100.00000	23.08205				0.00	0	0
<b>Total SHS17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS18 On 30/11/2016 Spot Bond			100.00000	21.36327	100.00000	21.26275				0.00	0	0
<b>Total SHS18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			8.05000	106.83876	8.05000	106.81547				0.00	0	1,740,000,000
<b>Total SLI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,740,000,000</b>
<b>Total For SLI2</b>										<b>0.00</b>	<b>0</b>	<b>1,740,000,000</b>
SLI3 On 15/08/2023 Spot Bond			9.22000	100.28772	9.22000	101.67612				0.00	0	0
<b>Total SLI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			8.70000	101.35134	8.70000	101.32789				0.00	0	1,920,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SNT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,920,000,000</b>
<b>Total For SNT01</b>										<b>0.00</b>	<b>0</b>	<b>1,920,000,000</b>
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.94020				0.00	0	0
<b>Total SPDA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.94818				0.00	0	0
<b>Total SPDA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.24916				0.00	0	0
<b>Total SPDA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.95476				0.00	0	0
<b>Total SPDA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	101.43489				0.00	0	0
<b>Total SPG001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA01 On 28/06/2016 Spot Bond			8.45000	102.38469	8.45000	102.36154				0.00	0	200,000,000
<b>Total SSA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SSA01</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.70984				0.00	0	0
<b>Total SSA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.23433				0.00	0	0
<b>Total SSA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	99.84851				0.00	0	0
<b>Total SSA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			9.55500	95.31080	9.55500	95.28650				0.00	0	1,353,400,000
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,353,400,000</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>1,353,400,000</b>
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.76919				0.00	0	0
<b>Total SSN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.26229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SSN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	101.56167				0.00	0	0
<b>Total SSN003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.61300	87.87887	9.61300	87.85632				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.67500	87.60421	9.67500	87.58159				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 21/12/2014 Spot Bond			7.23500	101.06941	7.23500	101.05001				0.00	0	0
<b>Total SSN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/01/2020 Spot Bond			9.11000	91.95539	9.11000	91.93277				0.00	0	0
<b>Total SSN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.41857				0.00	0	0
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/09/2017 Spot Bond			8.53000	101.81370	8.53000	101.79059				0.00	0	0
<b>Total SSN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 31/01/2025 Spot Bond			2.35000	109.33298	2.35000	109.72660				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2018 Spot Bond			8.57000	98.31308	8.57000	98.29054				0.00	0	0
<b>Total SSN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 19/07/2014 Spot Bond				100.00000	0.00000	101.20733				0.00	0	0
<b>Total SSN013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	101.12768				0.00	0	0
<b>Total SSN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			9.82000	105.33090	9.82000	105.30331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	100.68193				0.00	0	0
<b>Total SSN018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN018 On 04/09/2014 Spot Bond				100.00000	0.00000	100.33352				0.00	0	0
<b>Total SSN019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN019 On 18/09/2014 Spot Bond				100.00000	0.00000	100.39711				0.00	0	0
<b>Total SSN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN020 On 28/02/2031 Spot Bond			10.09000	77.79982	10.09000	77.77901				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	101.59146				0.00	0	0
<b>Total SSN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN024 On 04/03/2019 Spot Bond				100.00000	0.00000	99.81001				0.00	0	0
<b>Total SSN025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN025 On 16/01/2019 Spot Bond				100.00000	0.00000	99.84299				0.00	0	0
<b>Total SSN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1076 On 21/07/2014 Spot Bond				100.00000	0.00000	99.78679				0.00	0	0
<b>Total SY1076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1076 On 29/07/2014 Spot Bond			100.00000	94.80519	100.00000	94.55959				0.00	0	0
<b>Total SY1078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	99.44232				0.00	0	0
<b>Total SY1087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1090 On 18/08/2014 Spot Bond				100.00000	0.00000	99.32844				0.00	0	0
<b>Total SY1090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	99.31195				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SY1094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY109€ On 22/08/2014 Spot Bond				100.00000	0.00000	99.26292				0.00	0	0
<b>Total SY1098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	99.19565				0.00	0	0
<b>Total SY1101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1103 On 29/08/2014 Spot Bond				100.00000	0.00000	99.14631				0.00	0	0
<b>Total SY1103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1105 On 07/07/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1106 On 09/07/2014 Spot Bond				100.00000	0.00000	99.98364				0.00	0	0
<b>Total SY1106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	98.96558				0.00	0	0
<b>Total SY1107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1108 On 10/09/2014 Spot Bond				100.00000	0.00000	98.95084				0.00	0	0
<b>Total SY1108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1109 On 11/07/2014 Spot Bond				100.00000	0.00000	99.95099				0.00	0	0
<b>Total SY1109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1110 On 14/07/2014 Spot Bond				100.00000	0.00000	99.90187				0.00	0	0
<b>Total SY1110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1111 On 18/07/2014 Spot Bond				100.00000	0.00000	99.83686				0.00	0	0
<b>Total SY1111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1112 On 18/07/2014 Spot Bond				100.00000	0.00000	99.83697				0.00	0	0
<b>Total SY1112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1113 On 16/09/2014 Spot Bond				100.00000	0.00000	98.85119				0.00	2,800,000,000	1,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SY1113 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
<b>Total For SY1113</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
SY1114 On 23/07/2014 Spot Bond				100.00000	0.00000	99.75512				0.00	0	0
<b>Total SY1114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1115 On 21/07/2014 Spot Bond				100.00000	0.00000	99.78738				0.00	0	0
<b>Total SY1115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1116 On 22/07/2014 Spot Bond				100.00000	0.00000	99.77127				0.00	0	0
<b>Total SY1116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1117 On 21/07/2014 Spot Bond				100.00000	0.00000	99.78781				0.00	0	0
<b>Total SY1117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1118 On 25/07/2014 Spot Bond				100.00000	0.00000	99.72104				0.00	0	0
<b>Total SY1118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1119 On 29/07/2014 Spot Bond				100.00000	0.00000	99.65501				0.00	0	0
<b>Total SY1119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1120 On 29/07/2014 Spot Bond				100.00000	0.00000	99.65501				0.00	0	0
<b>Total SY1120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1121 On 05/08/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
<b>Total SY1121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			7.21000	109.49413	7.21000	109.47293				0.00	0	280,000,000
<b>Total SZ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
<b>Total For SZ18</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
SZ25 On 30/09/2025 Spot Bond			9.01000	102.36470	9.01000	102.34006				0.00	0	850,000,000
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
T018 On 15/07/2014 Spot Bond			100.00000	98.38275	100.00000	98.11828				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>
TF105L On 25/10/2014 Spot Bond			100.00000	97.17243	100.00000	96.91739				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TF105U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TF105U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TF108L On 22/02/2016 Spot Bond			100.00000	28.82857	100.00000	28.75874				0.00	0	0
<b>Total TF108U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TF108U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	99.82752				0.00	0	0
<b>Total TFS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	101.21675				0.00	0	0
<b>Total TFS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS116 On 18/08/2014 Spot Bond				100.00000	0.00000	100.84738				0.00	0	0
<b>Total TFS116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.68577				0.00	0	0
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.82335				0.00	0	0
<b>Total TFS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.31928				0.00	0	8,100,000
<b>Total TFS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,100,000</b>
<b>Total For TFS122</b>										<b>0.00</b>	<b>0</b>	<b>8,100,000</b>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.33630				0.00	0	1,000,000
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	98.12378				0.00	0	0
<b>Total TFS125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	97.61656				0.00	0	0
<b>Total TFS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	97.45291				0.00	0	0
<b>Total TFS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.27612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	105.18651	8.00000	105.16371				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>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.49876				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.54079				0.00	0	0
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.83000	103.71676	7.83000	103.69475				0.00	0	0
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.47565				0.00	12,281,200	12,280,917
<b>Total TH10A4 SPOT</b>										<b>0.00</b>	<b>12,281,200</b>	<b>12,280,917</b>
<b>Total For TH10A4</b>										<b>0.00</b>	<b>12,281,200</b>	<b>12,280,917</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.52819				0.00	0	0
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	103.33093				0.00	0	0
<b>Total TH10A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.47565				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.52819				0.00	0	0
<b>Total TH10A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.16000	80.83231	7.16000	103.37891				0.00	0	0
<b>Total TH10A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	101.63113				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	101.62273				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	101.82434				0.00	0	0
<b>Total TH10C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	101.79704				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	102.62134				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	102.52705				0.00	0	0
<b>Total TH10D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.47355				0.00	0	0
<b>Total TH11A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.54079				0.00	0	0
<b>Total TH11A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	104.14352	8.73000	104.02068				0.00	0	0
<b>Total TH11A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.46725				0.00	0	0
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.52819				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2041 Spot Bond			9.09000	92.91700	9.09000	100.82300				0.00	0	0
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.59941				0.00	0	0
<b>Total TH11A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.68061				0.00	2,800,000,000	1,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	101.63533				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2On 18/07/2041 Spot Bond				100.00000	0.00000	101.61222				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3On 18/07/2041 Spot Bond				100.00000	0.00000	101.76410				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1On 18/07/2041 Spot Bond				100.00000	0.00000	101.82014				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2On 18/07/2041 Spot Bond				100.00000	0.00000	101.81174				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3On 18/07/2041 Spot Bond				100.00000	0.00000	101.91249				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1On 18/07/2041 Spot Bond				100.00000	0.00000	102.47465				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2On 18/07/2041 Spot Bond				100.00000	0.00000	102.48304				0.00	0	0
<b>Total TH11D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3On 18/07/2041 Spot Bond				100.00000	0.00000	102.68839				0.00	0	0
<b>Total TH11D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1On 18/07/2016 Spot Bond				100.00000	0.00000	101.54077				0.00	0	0
<b>Total TH9A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			101.06155	7.06826	101.06155	7.05078				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	0.00000	101.46725				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	0.00000	101.74071				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>
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	101.65633				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	0.00000	101.74034				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	102.62973				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	0.00000	101.87151				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	0.00000	101.50919				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	0.00000	101.53024				0.00	0	0
<b>Total THE9A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.50919				0.00	0	0
<b>Total THE9A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.53024				0.00	0	0
<b>Total THE9A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.54077				0.00	0	0
<b>Total THE9A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.49656				0.00	0	0
<b>Total THE9A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.53024				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total THE9A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.64602				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>
THE9B:On 18/07/2039 Spot Bond				100.00000	0.00000	101.64602				0.00	0	0
<b>Total THE9B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B:On 18/07/2016 Spot Bond				100.00000	0.00000	101.64602				0.00	0	0
<b>Total THE9B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.81439				0.00	0	0
<b>Total THE9C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	101.85647				0.00	0	0
<b>Total THE9C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C:On 18/07/2016 Spot Bond				100.00000	0.00000	101.80386				0.00	0	0
<b>Total THE9C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	102.64510				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>
THE9D:On 18/07/2039 Spot Bond				100.00000	0.00000	102.69765				0.00	0	0
<b>Total THE9D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D:On 18/07/2016 Spot Bond				100.00000	0.00000	102.67663				0.00	0	0
<b>Total THE9D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL15 On 29/04/2015 Spot Bond			8.25000	105.07092	8.25000	105.04771			39,600,000,000.00	4,800,000	1,271,200,000	
<b>Total TL15 SPOT</b>									<b>39,600,000,000.00</b>	<b>4,800,000</b>	<b>1,271,200,000</b>	
<b>Total For TL15</b>									<b>39,600,000,000.00</b>	<b>4,800,000</b>	<b>1,271,200,000</b>	
TL20 On 22/02/2020 Spot Bond			9.90000	85.95694	9.90000	85.90431			0.00	0	0	
<b>Total TL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TN17 On 14/11/2017 Spot Bond			8.19000	104.43786	8.19000	104.41509			12,285,000,000.00	1,500,000	21,900,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TN17 SPOT</b>									<b>12,285,000,000.00</b>	<b>1,500,000</b>	<b>21,900,800,000</b>
<b>Total For TN17</b>									<b>12,285,000,000.00</b>	<b>1,500,000</b>	<b>21,900,800,000</b>
TN20 On 17/09/2020 Spot Bond			9.25500	108.99319	9.25500	108.96640			96,603,690,000.00	10,438,000	10,642,900,000
<b>Total TN20 SPOT</b>									<b>96,603,690,000.00</b>	<b>10,438,000</b>	<b>10,642,900,000</b>
<b>Total For TN20</b>									<b>96,603,690,000.00</b>	<b>10,438,000</b>	<b>10,642,900,000</b>
TN20U On 14/04/2020 Spot Bond			100.00000	0.85437	100.00000	0.85167			0.00	0	0
<b>Total TN20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			9.50500	109.74360	9.50500	109.71591			0.00	0	10,580,000,000
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,580,000,000</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>10,580,000,000</b>
TN25 On 19/08/2025 Spot Bond			9.67000	102.51181	9.67000	102.48506			0.00	0	17,400,000,000
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>17,400,000,000</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>17,400,000,000</b>
TN27 On 14/11/2027 Spot Bond			9.65000	95.76928	9.65000	95.74476			273,461,700,000.00	28,338,000	2,128,338,000
<b>Total TN27 SPOT</b>									<b>273,461,700,000.00</b>	<b>28,338,000</b>	<b>2,128,338,000</b>
<b>Total For TN27</b>									<b>273,461,700,000.00</b>	<b>28,338,000</b>	<b>2,128,338,000</b>
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.15222			0.00	1,300,000,000	1,300,000,000
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>1,300,000,000</b>	<b>1,300,000,000</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>1,300,000,000</b>	<b>1,300,000,000</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.95934			0.00	0	1,500,000,000
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	101.07092			0.00	0	0
<b>Total TORQ1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	101.06694			0.00	0	0
<b>Total TORQ2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.09489			0.00	0	0
<b>Total TORQ3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	101.09775			0.00	0	0
<b>Total TORQ4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.23556			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TORQ5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.52122				0.00	0	0
<b>Total TORQ6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.27043				0.00	0	0
<b>Total TPDA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0:On 05/04/2017 Spot Bond				100.00000	0.00000	100.01785				0.00	0	0
<b>Total TPDA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0:On 05/04/2018 Spot Bond				100.00000	0.00000	100.01826				0.00	0	0
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0:On 10/04/2019 Spot Bond				100.00000	0.00000	99.96374				0.00	0	0
<b>Total TPDA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0:On 10/04/2019 Spot Bond				100.00000	0.00000	99.96125				0.00	0	0
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	100.24123	10.00000	100.21439				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	100.23521	9.75000	100.20905				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	10.23511	100.00000	10.20871				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>
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.62432				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.66391				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.68587				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.69027				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.81288				0.00	0	0
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.08211				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP15C On 02/10/2014 Spot Bond				100.00000	0.00000	98.63846				0.00	0	0
<b>Total TSP150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	97.95236				0.00	0	0
<b>Total TSP152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	97.75603				0.00	0	0
<b>Total TSP153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP155 On 24/07/2014 Spot Bond				100.00000	0.00000	99.75186				0.00	0	0
<b>Total TSP155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	96.72932				0.00	0	0
<b>Total TSP156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP157 On 07/08/2014 Spot Bond				100.00000	0.00000	99.48577				0.00	0	0
<b>Total TSP157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	95.93668				0.00	0	0
<b>Total TSP158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP159 On 21/08/2014 Spot Bond				103.57976	0.00000	99.25518				0.00	0	0
<b>Total TSP159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP16C On 19/02/2015 Spot Bond				100.00000	0.00000	95.34279				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TSP160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	95.52573				0.00	0	0
<b>Total TSP161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP162 On 18/09/2014 Spot Bond				100.00000	0.00000	98.76880				0.00	0	0
<b>Total TSP162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	95.34525				0.00	0	0
<b>Total TSP163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	95.11556				0.00	0	0
<b>Total TSP164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP165 On 16/10/2014 Spot Bond				100.00000	0.00000	98.29874				0.00	0	0
<b>Total TSP165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	94.88870				0.00	0	0
<b>Total TSP166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	94.19177				0.00	0	0
<b>Total TSP167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	93.91087				0.00	0	0
<b>Total TSP168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	13.28052	100.00000	13.24835				0.00	0	0
<b>Total TTO01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	100.91607				0.00	0	0
<b>Total TWC044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC04 On 21/07/2014 Spot Bond				100.00000	0.00000	101.46659				0.00	0	0
<b>Total TWC047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC04 On 22/07/2014 Spot Bond				100.00000	0.00000	101.40192				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWC048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC04 On 24/07/2014 Spot Bond				100.00000	0.00000	101.39992				0.00	0	0
<b>Total TWC049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	101.37513				0.00	0	0
<b>Total TWC051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 26/07/2014 Spot Bond				100.00000	0.00000	101.25868				0.00	0	0
<b>Total TWC052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 19/08/2014 Spot Bond				100.00000	0.00000	100.89803				0.00	0	0
<b>Total TWC053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 21/08/2014 Spot Bond				100.00000	0.00000	100.71510				0.00	0	0
<b>Total TWC054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 21/07/2014 Spot Bond				100.00000	0.00000	100.47576				0.00	0	0
<b>Total TWC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.44324				0.00	0	0
<b>Total TWC056 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC056</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 04/08/2014 Spot Bond			100.00000	96.15089	100.00000	95.90561			250,000,000,000,000.00	12,500,000,000	12,500,000,000	
<b>Total TWC057 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>12,500,000,000</b>	<b>12,500,000,000</b>	
<b>Total For TWC057</b>									<b>50,000,000,000,000.00</b>	<b>12,500,000,000</b>	<b>12,500,000,000</b>	
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	101.57483			0.00	0	0	
<b>Total TWCJ10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWCJ10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TWCJ1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.80463			0.00	0	0	
<b>Total TWCJ11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWCJ11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TWCM On 24/07/2014 Spot Bond				100.00000	0.00000	101.41373			0.00	0	0	
<b>Total TWCM10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWCM10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	100.71863			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWCM11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.40500	110.02109	9.40500	109.99362				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04: On 19/04/2016 Spot Bond				100.00000	0.00000	99.72571				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	0.00000	100.02261				0.00	0	0
<b>Total UTR043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR40 On 10/09/2017 Spot Bond			9.69000	104.57093	9.69000	104.54404				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>
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	100.19094				0.00	0	0
<b>Total VKC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.14258				0.00	0	0
<b>Total VKC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	101.18256				0.00	0	0
<b>Total VKE01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.22228				0.00	0	0
<b>Total VKE02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.22401				0.00	0	0
<b>Total VKE03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.15655				0.00	0	0
<b>Total VKE04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.16094				0.00	2,800,000,000	1,400,000,000
<b>Total VKE05 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
<b>Total For VKE05</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
WS04 On 30/05/2016 Spot Bond			7.11000	110.72369	7.11000	110.70268				0.00	0	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total WS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For WS04</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
WS05 On 01/08/2018 Spot Bond			1.21000	243.91861	1.21000	243.87434				0.00	0	0
<b>Total WS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP1 On 28/05/2015 Spot Bond			7.07000	102.64299	7.07000	102.62361				0.00	0	0
<b>Total WSP1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP2 On 28/05/2017 Spot Bond			7.85000	103.93094	7.85000	103.90919				0.00	0	4,100,000,000
<b>Total WSP2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,000</b>
<b>Total For WSP2</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,000</b>
WSP3 On 28/05/2019 Spot Bond			8.17500	104.28047	8.17500	104.25777				0.00	0	0
<b>Total WSP3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			8.47500	103.40494	8.47500	103.38161				0.00	0	0
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			8.54500	103.34266	8.54500	103.31917				0.00	0	2,500,000,000
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
Z014 On 30/06/2015 Spot Bond			6.70000	93.77326	6.70000	93.75647				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>
Z020 On 19/10/2015 Spot Bond			6.63000	91.99811	6.63000	91.98171				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			6.00500	97.68573	6.00500	97.67003				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			6.70000	93.75647	6.70000	93.73968				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			7.56500	67.83992	7.56500	67.82623				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>
ZA021 On 20/10/2015 Spot Bond			100.00000	41.11704	100.00000	41.03903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ZA021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ZA029 On 20/09/2016 Spot Bond			100.00000	21.76376	100.00000	21.72247			0.00	0	0
<b>Total ZA029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>									<b>63,833,529,016,229,000.00</b>	<b>4,660,034,737,100</b>	<b>098,832,993,717</b>
<b>Total for SPOT :</b>									<b>63,833,529,016,229,000.00</b>	<b>660,034,737,100</b>	<b>098,832,993,717</b>
<b>Total Futures</b>									<b>63 833 529 415 358 700.00</b>	<b>660,034,740,400</b>	<b>098,833,389,740</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>54,133</b>
<b>Grand Total:</b>									<b>63,833,529,415,358,700.00</b>	<b>660,034,740,400</b>	<b>098,833,443,873</b>