



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2014

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			123.46593	123.46593	123.46094	123.46094			0.00	0	0
EL28 On 06/11/2014 Bond Future			123.86432	123.86432	123.85964	123.85964			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			9,470.94000	9.47094	9,475,930		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			9,460.94000	9.46094	9,465,930		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			9,450.94000	9.45094	9,455,930		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			1,869.64000	1.86964	1,874,320		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			1,859.64000	1.85964	1,864,320		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			1,849.64000	1.84964	1,854,320		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		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			9.47940	85.72577	9.45027	85.94683			0.00	0	0
ES33	On	06/11/2014	Bond Future			9.57177	83.23488	9.54169	83.45946			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.65816	84.57687	9.62692	84.80653			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			5,000.14000	5.00014	4,779,080		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			5,069.17000	5.06917	4,848,110		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			5,138.10000	5.13810	4,917,040		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			5,453.87000	5.45387	5,229,290		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	06/11/2014	Bond Future	10.29	Call			5,319.07000	5.31907	5,094,490		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			5,386.52000	5.38652	5,161,940		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	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			2,749.41000	2.74941	2,519,750		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			2,609.40000	2.60940	2,379,740		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			2,679.45000	2.67945	2,449,790		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			116.24991	116.24991	116.35617	116.35617			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.01969	118.01969	118.12789	118.12789			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	109.01	Call			7,346.17000	7.34617	7,239,910		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	07/08/2014	Bond Future	108.99	Call			7,366.17000	7.36617	7,259,910		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			7,356.17000	7.35617	7,249,910		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	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			1,117.89000	1.11789	1,009,690		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			1,137.89000	1.13789	1,029,690		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			1,127.89000	1.12789	1,019,690		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			120.69178	120.69178	121.46769	121.46769			0.00	0	1,135
I2038	On	06/11/2014			122.52911	122.52911	123.31732	123.31732			0.00	0	900
<b>Total I2038 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,035</b>
I2038	On	07/08/2014	105.99	Call			15,477.69000	15.47769	14,701,780		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			15,467.69000	15.46769	14,691,780		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			15,457.69000	15.45769	14,681,780		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			3,327.32000	3.32732	2,539,110		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			3,317.32000	3.31732	2,529,110		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			3,307.32000	3.30732	2,519,110		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>0.00</b>	<b>0</b>	<b>2,035</b>
I2046	On	07/08/2014			121.45309	121.45309	121.44849	121.44849			0.00	0	0
I2046	On	06/11/2014			121.95667	121.95667	121.95232	121.95232			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			17,018.49000	17.01849	17,023,090		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			17,008.49000	17.00849	17,013,090		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			16,998.49000	16.99849	17,003,090		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			17,522.32000	17.52232	17,526,670		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			17,512.32000	17.51232	17,516,670		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			17,502.32000	17.50232	17,506,670		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			127.68417	127.68417	127.67883	127.67883			0.00	0	688
I2050	On	06/11/2014			129.62788	129.62788	129.62315	129.62315			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			15,668.83000	15.66883	15,674,170		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			15,688.83000	15.68883	15,694,170		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			15,678.83000	15.67883	15,684,170		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			3,633.15000	3.63315	3,637,880		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			3,623.15000	3.62315	3,627,880		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			3,613.15000	3.61315	3,617,880		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			6.66458	112.57439	6.65595	112.58383		1.00	0.00	0	2,906
R157	On	06/11/2014	Bond Future			6.84569	107.46055	6.83400	107.47041		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.01614	109.19347	6.99596	109.20540		1.00	0.00	0	0
<b>Total R157 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,906</b>
R157	On	07/08/2014	Bond Future	6.75	Put			48.69000	0.04869	49,010	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			159.03000	0.15903	149,800	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			45.30000	0.04530	45,510	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			144.24000	0.14424	135,230	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			52.35000	0.05235	52,780	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			151.50000	0.15150	142,380	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			55.68000	0.05568	53,250	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			592.75000	0.59275	600,180	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			57.20000	0.05720	54,720	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			585.77000	0.58577	593,150	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			54.20000	0.05420	51,810	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			599.78000	0.59978	607,250	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			1,072.40000	1.07240	1,061,380	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			44.60000	0.04460	45,510	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			1,077.56000	1.07756	1,066,530	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			43.96000	0.04396	44,860	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			1,067.23000	1.06723	1,056,230	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			45.24000	0.04524	46,170	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>2,906</b>
R186	On	07/08/2014	Bond Future			8.14612	119.59412	8.11171	119.89221		8.71	17,939,118.00	150	40,478
R186	On	06/11/2014	Bond Future			8.21577	121.40005	8.18008	121.70290		9.10	0.00	0	23,112
R186	On	05/02/2015	Bond Future			8.27494	118.06009	8.23770	118.36991		9.59	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>17,939,118.00</b>	<b>150</b>	<b>63,590</b>
R186	On	07/08/2014	Bond Future	8.92	Put			0.49000	0.00049	0,530	9.08	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			1,820.96000	1.82096	1,574,440	8.73	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			0.01000	0.00001	0,010	9.22	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			2,817.76000	2.81776	2,538,180	8.81	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Put			375.49000	0.37549	441,150	8.71	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			1,953.93000	1.95393	1,701,160	8.74	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			250.37000	0.25037	295,690	8.74	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			6,735.69000	6.73569	6,437,640	9.08	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Call			4,963.30000	4.96330	4,666,310	8.95	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			7.23000	0.00723	8,330	8.95	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.29	Put			287.68000	0.28768	339,250	8.73	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			1,886.97000	1.88697	1,637,260	8.74	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			268.51000	0.26851	316,890	8.74	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			8,943.49000	8.94349	8,645,400	9.22	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Call			11.02000	0.01102	5,490	8.47	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			4,569.30000	4.56930	4,861,860	8.47	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			440.28000	0.44028	327,460	8.62	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			1,415.22000	1.41522	1,600,490	8.62	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			1,567.18000	1.56718	1,334,750	8.71	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.43	Put			99.75000	0.09975	118,260	8.81	0.00	0	105
R186	On	06/11/2014	Bond Future	9.17	Put			258.34000	0.25834	281,150	9.52	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			2,206.83000	2.20683	2,051,310	9.06	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			2,548.23000	2.54823	2,695,560	9.06	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			2,247.99000	2.24799	2,090,730	9.06	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			2,504.08000	2.50408	2,649,670	9.06	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			2,289.60000	2.28960	2,130,590	9.07	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			2,460.47000	2.46047	2,604,310	9.07	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			8,272.50000	8.27250	7,992,460	9.52	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Call			5,780.19000	5.78019	5,557,800	9.83	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			1,695.03000	1.69503	1,782,460	9.83	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			5,835.28000	5.83528	5,611,890	9.83	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			1,670.81000	1.67081	1,757,240	9.83	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			5,890.57000	5.89057	5,666,210	9.84	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			1,646.86000	1.64686	1,732,320	9.84	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			7,275.21000	7.27521	7,029,400	9.96	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			1,152.91000	1.15291	1,216,920	9.96	0.00	0	9,600
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>17,170</b>
<b>Total For R186</b>												<b>17,939,118.00</b>	<b>150</b>	<b>80,760</b>
R197	On	07/08/2014	Bond Future			285.82210	285.82210	285.81342	285.81342			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			290.17359	290.17359	290.16528	290.16528			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	270.00	Call			15,813.42000	15.81342	15,822,100		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	07/08/2014	Bond Future	270.01	Call			15,803.42000	15.80342	15,812,100		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			15,823.42000	15.82342	15,832,100		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	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			5,165.28000	5.16528	5,173,590		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			5,155.28000	5.15528	5,163,590		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			5,175.28000	5.17528	5,183,590		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			5.86867	102.22192	5.85119	102.22820		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	5.30	Call			18.76000	0.01876	16,020	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			217.21000	0.21721	220,750	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			19.37000	0.01937	16,580	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			214.22000	0.21422	217,710	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			18.15000	0.01815	15,470	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			220.21000	0.22021	223,810	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			228.77325	228.77325	228.76485	228.76485		10.28	0.00	0	126
R202	On	06/11/2014	Bond Future			232.25593	232.25593	232.24821	232.24821			0.00	0	44,466
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>44,592</b>
R202	On	07/08/2014	Bond Future	207.99	Call			20,774.86000	20.77486	20,783,250	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			0.01000	0.00001	0,000	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			20,764.86000	20.76486	20,773,250	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			0.01000	0.00001	0,000	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Call			20,754.86000	20.75486	20,763,250	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			0.01000	0.00001	0,000	10.65	0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			5,258.21000	5.25821	5,265,930		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			5,248.21000	5.24821	5,255,930		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	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	227.01	Call			5,238.21000	5.23821	5,245,930		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	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>44,592</b>
R2023	On	07/08/2014	Bond Future			7.93193	102.35352	7.91264	102.47094		7.15	0.00	0	11,760
R2023	On	06/11/2014	Bond Future			8.00842	99.97789	7.98828	100.09728		7.68	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.07441	101.58948	8.05309	101.71252		7.74	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,760</b>
R2023	On	07/08/2014	Bond Future	8.50	Put			5.24000	0.00524	5,030	7.39	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Call			3,560.03000	3.56003	3,442,400	7.40	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Put			4.69000	0.00469	4,480	7.40	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Call			3,444.81000	3.44481	3,327,180	7.39	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			5.85000	0.00585	5,640	7.39	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			3,502.41000	3.50241	3,384,780	7.39	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			454.57000	0.45457	472,050	7.92	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			3,965.88000	3.96588	3,864,740	7.92	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			476.61000	0.47661	494,860	7.92	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			4,011.40000	4.01140	3,909,880	7.92	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			465.48000	0.46548	483,350	7.92	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			4,057.10000	4.05710	3,955,190	7.92	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			4,832.45000	4.83245	4,734,360	7.94	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			854.56000	0.85456	879,510	7.94	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			4,749.35000	4.74935	4,651,920	7.94	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			881.16000	0.88116	906,770	7.94	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			4,790.84000	4.79084	4,693,080	7.94	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			867.78000	0.86778	893,060	7.94	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>11,760</b>
R203	On	07/08/2014	Bond Future			7.08517	106.53655	7.07611	106.56183		2.79	0.00	0	24,351
R203	On	06/11/2014	Bond Future			7.18377	103.98133	7.17370	104.00727		2.88	0.00	0	6,627
R203	On	05/02/2015	Bond Future			7.26209	105.65768	7.25014	105.68587		2.75	0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>30,978</b>
R203	On	07/08/2014	Bond Future	6.84	Call			39.22000	0.03922	32,000	2.73	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			700.56000	0.70056	718,620	2.73	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			646.03000	0.64603	619,820	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			51.42000	0.05142	50,490	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			669.48000	0.66948	643,220	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			47.17000	0.04717	46,190	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			693.21000	0.69321	666,910	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			43.22000	0.04322	42,200	2.80	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
R203	On	06/11/2014	Bond Future	6.84	Call			292.94000	0.29294	282,780	2.82	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,156.93000	1.15693	1,172,710	2.82	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			300.77000	0.30077	290,440	2.82	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,138.74000	1.13874	1,154,350	2.82	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			308.75000	0.30875	298,250	2.82	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,120.70000	1.12070	1,136,140	2.82	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			416.98000	0.41698	404,360	2.84	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			917.39000	0.91739	930,710	2.84	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,674.60000	2.67460	2,648,790	2.91	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			143.14000	0.14314	145,520	2.91	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,694.49000	2.69449	2,668,650	2.91	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			140.17000	0.14017	142,520	2.91	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,714.43000	2.71443	2,688,540	2.91	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			137.26000	0.13726	139,560	2.91	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,480.45000	1.48045	1,459,200	2.82	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			449.16000	0.44916	456,100	2.82	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>31,138</b>
R2030	On	07/08/2014	Bond Future			8.59117	95.24794	8.54678	95.61144			0.00	0	1,868
R2030	On	06/11/2014	Bond Future			8.66099	96.68624	8.61519	97.05546			0.00	0	2,317
R2030	On	05/02/2015	Bond Future			8.72289	94.23728	8.67543	94.61412			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,185</b>
R2030	On	07/08/2014	Bond Future	9.01	Call			3,697.57000	3.69757	3,334,070		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	07/08/2014	Bond Future	8.99	Call			3,542.22000	3.54222	3,178,720		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			3,619.94000	3.61994	3,256,440		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	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			2,962.21000	2.96221	2,592,990		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			3,039.42000	3.03942	2,670,200		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			3,116.54000	3.11654	2,747,320		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			4,495.93000	4.49593	4,119,090		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			4,347.22000	4.34722	3,970,380		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			4,421.62000	4.42162	4,044,780		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>4,185</b>
R2037 On 07/08/2014 Bond Future			8.88597	96.54389	8.84660	96.91398			0.00	0	8,213
R2037 On 06/11/2014 Bond Future			8.95488	98.00166	8.91434	98.37755			0.00	0	1,398
R2037 On 05/02/2015 Bond Future			9.01683	95.32357	8.97492	95.70715			0.00	0	0
<b>Total R2037 Future</b>									<b>0.00</b>	<b>0</b>	<b>9,611</b>
R2037 On 07/08/2014 Bond Future	9.06	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Call			1,796.53000	1.79653	1,426,440		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Call			1,887.97000	1.88797	1,517,880		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Call			1,979.27000	1.97927	1,609,180		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			6,969.12000	6.96912	6,593,230		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			6,804.02000	6.80402	6,428,130		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			6,886.63000	6.88663	6,510,740		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Call			4,718.85000	4.71885	4,335,270		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			4,549.24000	4.54924	4,165,660		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Call			4,634.11000	4.63411	4,250,530		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	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>9,611</b>
R204 On 07/08/2014 Bond Future			7.35925	103.47430	7.35016	103.50817		4.07	0.00	0	14,562
R204 On 06/11/2014 Bond Future			7.44800	105.03679	7.43819	105.07140		4.04	0.00	0	336
R204 On 05/02/2015 Bond Future			7.51834	102.69416	7.50724	102.73114		4.11	0.00	0	0
<b>Total R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>14,898</b>
R204 On 07/08/2014 Bond Future	7.44	Call			532.12000	0.53212	499,430	4.06	0.00	0	0
R204 On 07/08/2014 Bond Future	7.44	Put			197.93000	0.19793	199,110	4.06	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Call			556.74000	0.55674	523,680	4.06	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Put			185.44000	0.18544	186,250	4.06	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Call			581.94000	0.58194	548,540	4.06	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Put			173.54000	0.17354	174,010	4.06	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Call			1,597.95000	1.59795	1,563,060	4.14	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Put			11.05000	0.01105	10,030	4.14	0.00	0	530
R204 On 06/11/2014 Bond Future	7.99	Call			2,191.32000	2.19132	2,160,580	4.15	0.00	0	0
R204 On 06/11/2014 Bond Future	7.99	Put			266.63000	0.26663	270,500	4.15	0.00	0	1,270

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	6.99	Call			316.99000	0.31699	305,420	3.95	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			1,913.69000	1.91369	1,936,730	3.95	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			325.92000	0.32592	314,130	3.95	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			1,886.67000	1.88667	1,909,490	3.95	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			335.03000	0.33503	323,030	3.95	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			1,859.83000	1.85983	1,882,440	3.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,875.00000	2.87500	2,843,620	4.29	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			403.86000	0.40386	409,460	4.29	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,824.15000	2.82415	2,792,950	4.29	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			417.70000	0.41770	423,480	4.29	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,849.53000	2.84953	2,818,240	4.29	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			410.73000	0.41073	416,420	4.29	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>16,698</b>
R2048	On	07/08/2014	Bond Future			8.96566	101.63573	8.93628	101.94074			0.00	0	10,044
R2048	On	06/11/2014	Bond Future			9.03362	98.74321	9.00336	99.05309			0.00	0	10,700
R2048	On	05/02/2015	Bond Future			9.09535	100.33496	9.06404	100.65155			0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>20,744</b>
R2048	On	07/08/2014	Bond Future	9.65	Call			6,958.66000	6.95866	6,653,650		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	07/08/2014	Bond Future	9.66	Call			7,049.84000	7.04984	6,744,830		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			6,867.32000	6.86732	6,562,310		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	06/11/2014	Bond Future	9.72	Call			6,893.91000	6.89391	6,584,030		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			6,983.88000	6.98388	6,674,000		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			7,073.69000	7.07369	6,763,810		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	Call			4,154.40000	4.15440	3,837,810		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			4,248.10000	4.24810	3,931,510		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			4,341.62000	4.34162	4,025,030		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		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>20,744</b>
R207	On	07/08/2014	Bond Future			7.57821	99.10516	7.56402	99.16682		5.17	0.00	0	34,011
R207	On	06/11/2014	Bond Future			7.66043	100.60167	7.64535	100.66452		5.16	0.00	0	511

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			7.72856	98.58150	7.71212	98.64709		5.34	0.00	0	0
R207	On	07/05/2015	Bond Future			7.76349	100.34531	7.74569	100.41326		5.29	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>34,522</b>
R207	On	07/08/2014	Bond Future	7.69	Call			741.42000	0.74142	686,230	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			195.68000	0.19568	202,150	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			772.05000	0.77205	716,230	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			183.15000	0.18315	188,990	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			803.28000	0.80328	746,860	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			171.24000	0.17124	176,480	5.16	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			577.65000	0.57765	552,780	5.06	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			1,860.73000	1.86073	1,898,710	5.06	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			591.55000	0.59155	566,300	5.06	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			1,832.29000	1.83229	1,869,890	5.06	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			605.68000	0.60568	580,050	5.07	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			1,804.10000	1.80410	1,841,320	5.07	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,549.64000	3.54964	3,495,290	5.56	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			503.79000	0.50379	515,030	5.56	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,579.99000	3.57999	3,525,490	5.56	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			495.74000	0.49574	506,830	5.56	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,610.44000	3.61044	3,555,780	5.56	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			487.81000	0.48781	498,740	5.56	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			3,038.84000	3.03884	2,990,690	5.43	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			1,098.62000	1.09862	1,118,420	5.43	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,851.18000	1.85118	1,813,840	5.29	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			1,911.11000	1.91111	1,941,720	5.29	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,988.77000	2.98877	2,940,980	5.43	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			1,123.12000	1.12312	1,143,280	5.43	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,013.75000	3.01375	2,965,790	5.43	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1,110.81000	1.11081	1,130,800	5.43	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>34,588</b>
R208	On	07/08/2014	Bond Future			7.73784	97.40743	7.71860	97.50282		6.06	0.00	0	16,244
R208	On	06/11/2014	Bond Future			7.81774	95.47983	7.79750	95.57687		6.30	0.00	0	571
R208	On	05/02/2015	Bond Future			7.88428	97.01923	7.86263	97.11957		6.28	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,815</b>
R208	On	07/08/2014	Bond Future	8.28	Call			2,741.08000	2.74108	2,645,530	6.25	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			5.21000	0.00521	5,050	6.25	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Call			675.44000	0.67544	602,100	6.07	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			322.02000	0.32202	344,070	6.07	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			706.42000	0.70642	631,730	6.08	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	7.80	Put			303.63000	0.30363	324,330	6.08	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			738.14000	0.73814	662,140	6.08	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			286.02000	0.28602	305,410	6.08	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			621.58000	0.62158	586,780	6.16	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			2,257.75000	2.25775	2,319,990	6.16	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			3,566.07000	3.56607	3,480,350	6.46	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			267.84000	0.26784	279,160	6.46	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			591.73000	0.59173	558,070	6.15	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			2,325.94000	2.32594	2,389,320	6.15	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			606.53000	0.60653	572,300	6.16	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			2,291.71000	2.29171	2,354,520	6.16	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,616.52000	3.61652	3,538,180	6.45	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			716.11000	0.71611	738,110	6.45	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,649.91000	3.64991	3,571,270	6.45	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			704.87000	0.70487	726,570	6.45	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,583.03000	3.58303	3,504,980	6.45	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			727.28000	0.72728	749,570	6.45	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>18,965</b>
R209	On	07/08/2014	Bond Future			8.78541	77.90803	8.75602	78.13691		13.00	0.00	0	10,743
R209	On	06/11/2014	Bond Future			8.85049	75.93771	8.82026	76.17020		14.19	0.00	0	16,291
R209	On	05/02/2015	Bond Future			8.90792	77.16210	8.87667	77.39975		14.41	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>27,034</b>
R209	On	07/08/2014	Bond Future	9.04	Call			2,323.21000	2.32321	2,112,520	13.20	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			155.57000	0.15557	173,760	13.20	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			2,387.19000	2.38719	2,175,170	13.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			144.97000	0.14497	161,830	13.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			2,451.65000	2.45165	2,238,390	13.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			134.97000	0.13497	150,590	13.21	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			8,500.52000	8.50052	8,280,650	14.85	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			191.52000	0.19152	204,140	14.85	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			3,301.58000	3.30158	3,145,800	14.39	0.00	0	2,050
R209	On	06/11/2014	Bond Future	10.05	Call			8,796.16000	8.79616	8,574,840	14.85	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			167.20000	0.16720	178,370	14.85	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			6,057.83000	6.05783	5,856,800	14.73	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			1,740.95000	1.74095	1,824,330	14.35	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			3,076.41000	3.07641	2,926,170	14.36	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			1,710.17000	1.71017	1,792,420	14.36	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			1,288.56000	1.28856	1,199,760	14.06	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			3,820.81000	3.82081	3,964,500	14.06	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
R209	On	06/11/2014	Bond Future	8.75	Call			2,069.25000	2.06925	1,949,040	14.19	0.00	0	2,200
R209	On	06/11/2014	Bond Future	9.05	Put			1,562.06000	1.56206	1,638,770	14.39	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			4,271.20000	4.27120	4,095,290	14.52	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			1,067.37000	1.06737	1,123,950	14.52	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			2,613.88000	2.61388	2,726,160	14.19	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,858.54000	2.85854	2,714,040	14.33	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			1,868.50000	1.86850	1,956,490	14.33	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Put			535.05000	0.53505	566,510	14.73	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			8,205.45000	8.20545	7,987,200	14.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			218.85000	0.21885	233,090	14.85	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Call			3,120.78000	3.12078	2,969,420	14.37	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			1,679.65000	1.67965	1,760,780	14.37	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			5,608.16000	5.60816	5,412,270	14.68	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			636.74000	0.63674	673,340	14.68	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			3,032.19000	3.03219	2,883,080	14.35	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,858.18000	4.85818	4,695,670	14.58	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			2,021.19000	2.02119	2,096,330	14.58	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,734.50000	3.73450	3,593,050	14.41	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			2,803.28000	2.80328	2,899,480	14.41	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			4,767.08000	4.76708	4,606,090	14.56	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			2,073.98000	2.07398	2,150,640	14.56	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,812.55000	4.81255	4,650,800	14.57	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			2,047.45000	2.04745	2,123,350	14.57	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>54,821</b>
R210	On	07/08/2014	Bond Future			171.37872	171.37872	171.37262	171.37262			0.00	0	123
R210	On	06/11/2014	Bond Future			171.94815	171.94815	171.94249	171.94249			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	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Call			12,382.62000	12.38262	12,388,720		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			12,372.62000	12.37262	12,378,720		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			12,362.62000	12.36262	12,368,720		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			2,932.49000	2.93249	2,938,150		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			2,952.49000	2.95249	2,958,150		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			2,942.49000	2.94249	2,948,150		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	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
<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			130.73887	130.73887	130.73774	130.73774			0.00	0	390
R211 On 06/11/2014 Bond Future			132.72926	132.72926	132.72843	132.72843			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			2,727.74000	2.72774	2,728,870		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			2,747.74000	2.74774	2,748,870		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			2,737.74000	2.73774	2,738,870		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			2,718.43000	2.71843	2,719,260		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			2,738.43000	2.73843	2,739,260		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			2,728.43000	2.72843	2,729,260		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			135.63908	135.63908	135.63513	135.63513			0.00	0	349
R212 On 06/11/2014 Bond Future			137.70404	137.70404	137.70036	137.70036			0.00	0	19,259
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	<b>19,608</b>
R212 On 07/08/2014 Bond Future	129.01	Call			6,625.13000	6.62513	6,629,080		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			6,645.13000	6.64513	6,649,080		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			6,635.13000	6.63513	6,639,080		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	135.00	Call			2,700.36000	2.70036	2,704,040		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			2,690.36000	2.69036	2,694,040		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Call			2,710.36000	2.71036	2,714,040		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	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>19,608</b>
R213 On 07/08/2014 Bond Future			8.60585	89.09808	8.55638	89.48735		11.21	0.00	0	23,660
R213 On 06/11/2014 Bond Future			8.67514	86.90172	8.62416	87.29706		12.35	0.00	0	6,205
R213 On 05/02/2015 Bond Future			8.73713	88.30252	8.68439	88.70583		12.58	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>29,865</b>
R213	On	07/08/2014	Bond Future	8.84	Call		2,347.04000	2.34704	2,002,240	11.46	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put		149.12000	0.14912	193,590	11.46	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call		2,412.64000	2.41264	2,065,010	11.46	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put		138.71000	0.13871	180,350	11.46	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call		2,478.76000	2.47876	2,128,440	11.47	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put		128.91000	0.12891	167,860	11.47	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call		3,227.45000	3.22745	2,974,670	12.40	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put		1,571.38000	1.57138	1,713,940	12.40	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call		3,274.07000	3.27407	3,019,340	12.41	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put		1,542.39000	1.54239	1,683,000	12.41	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call		3,321.01000	3.32101	3,064,340	12.42	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put		1,513.81000	1.51381	1,652,480	12.42	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call		5,831.13000	5.83113	5,538,870	12.90	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put		1,572.83000	1.57283	1,683,880	12.90	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call		5,731.59000	5.73159	5,441,710	12.88	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put		1,616.08000	1.61608	1,729,510	12.88	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call		5,781.29000	5.78129	5,490,210	12.89	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put		1,594.34000	1.59434	1,706,570	12.89	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>29,865</b>
R214	On	07/08/2014	Bond Future			8.89030	78.69119	8.86091	78.92948	13.50	0.00	0	4,311
R214	On	06/11/2014	Bond Future			8.95597	76.59064	8.92573	76.83277	14.93	0.00	0	1,726
R214	On	05/02/2015	Bond Future			9.01533	77.82522	8.98407	78.07264	15.23	0.00	0	0
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>6,037</b>
R214	On	07/08/2014	Bond Future	9.54	Call		5,210.24000	5.21024	4,972,200	13.94	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put		5.63000	0.00563	5,880	13.94	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call		5,281.86000	5.28186	5,043,770	13.95	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put		5.10000	0.00510	5,300	13.95	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call		5,353.38000	5.35338	5,115,260	13.96	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put		4.60000	0.00460	4,770	13.96	0.00	0	0
R214	On	06/11/2014	Bond Future	9.20	Put		1,526.43000	1.52643	1,601,470	15.07	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call		6,033.84000	6.03384	5,828,130	15.38	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put		641.05000	0.64105	677,470	15.38	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call		6,091.32000	6.09132	5,884,950	15.38	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put		627.64000	0.62764	663,400	15.38	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call		6,148.94000	6.14894	5,941,920	15.39	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put		614.48000	0.61448	649,590	15.39	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call		6,966.40000	6.96640	6,751,140	15.48	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put		453.65000	0.45365	480,520	15.48	0.00	0	2,500

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	9.20	Call			3,676.41000	3.67641	3,509,320	15.07	0.00	0	2,500
R214 On 05/02/2015 Bond Future	9.49	Put			1,886.08000	1.88608	1,955,690	15.58	0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Call			5,779.33000	5.77933	5,600,820	15.59	0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Put			1,862.13000	1.86213	1,931,040	15.59	0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			5,828.19000	5.82819	5,648,970	15.60	0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			1,838.44000	1.83844	1,906,640	15.60	0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			5,730.61000	5.73061	5,552,800	15.58	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>11,037</b>
<b>Total for Bond</b>									<b>17,939,118.00</b>	<b>150</b>	<b>409,594</b>
IR CAN On 07/08/2014 Can-Do Interest Rate			143.14553	143.14553	143.14379	143.14379			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>
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>



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 ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</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>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</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>
<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>

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 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>
<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>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 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 R2037</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>
<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>

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 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>
<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			458.41000	458.41000	459.14100	459.14100			0.00	0	521

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 06/11/2014 GOVI			465.33200	465.33200	466.07500	466.07500			0.00	0	105
GOVI On 05/02/2015 GOVI			472.83100	472.83100	473.59300	473.59300			0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>626</b>
GOVI On 07/08/2014 GOVI	459.99	Put			8,490.00000	0.84900	15,800,000		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			8,590.00000	0.85900	15,900,000		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			8,690.00000	0.86900	16,000,000		0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			170,750.00000	17.07500	163,320,000		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			170,650.00000	17.06500	163,220,000		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			170,850.00000	17.08500	163,420,000		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 05/02/2015 GOVI	460.01	Call			135,830.00000	13.58300	128,210,000		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			136,030.00000	13.60300	128,410,000		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			135,930.00000	13.59300	128,310,000		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>626</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>626</b>
AL12 On 07/08/2014 Index Future			505.14500	505.14500	506.67900	506.67900			0.00	0	0
AL12 On 06/11/2014 Index Future			512.77300	512.77300	514.33100	514.33100			0.00	0	0
AL12 On 05/02/2015 Index Future			521.03600	521.03600	522.62800	522.62800			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			428.70500	428.70500	428.94200	428.94200			0.00	0	0
AL37 On 06/11/2014 Index Future			435.17800	435.17800	435.42000	435.42000			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>
AL7T On 07/08/2014 Index Future			506.87500	506.87500	507.56900	507.56900			0.00	0	0
AL7T On 06/11/2014 Index Future			514.52900	514.52900	515.23400	515.23400			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			459.83300	459.83300	460.62200	460.62200			0.00	0	443
ALBI On 06/11/2014 Index Future			466.77600	466.77600	467.57900	467.57900			0.00	0	198

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	05/02/2015	Index Future			474.29800	474.29800	475.12100	475.12100			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>641</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>641</b>
IGOV	On	07/08/2014	Index Future			216.26100	216.26100	216.35900	216.35900			0.00	0	706
IGOV	On	06/11/2014	Index Future			219.55300	219.55300	219.65300	219.65300			0.00	0	647
IGOV	On	05/02/2015	Index Future			223.11700	223.11700	223.22300	223.22300			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			585.95700	585.95700	586.22900	586.22900			0.00	0	210
ILBI	On	06/11/2014	Index Future			594.90200	594.90200	595.18000	595.18000			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>2,205</b>
JIBAR F	On	20/08/2014	Jibar Future			5.97000	94.03000	5.99000	94.01000			0.00	0	0
JIBAR F	On	17/09/2014	Jibar Future			6.01000	93.99000	6.03000	93.97000			0.00	0	33,000
JIBAR F	On	15/10/2014	Jibar Future			6.08000	93.92000	6.10000	93.90000			0.00	0	0
JIBAR F	On	19/11/2014	Jibar Future			6.12000	93.88000	6.14000	93.86000			0.00	0	0
JIBAR F	On	17/12/2014	Jibar Future			6.24000	93.76000	6.26000	93.74000			0.00	0	0
JIBAR F	On	21/01/2015	Jibar Future			6.33000	93.67000	6.35000	93.65000			0.00	0	0
JIBAR F	On	18/03/2015	Jibar Future			6.48000	93.52000	6.50000	93.50000			0.00	0	2,850
JIBAR F	On	17/06/2015	Jibar Future			6.67000	93.33000	6.69000	93.31000			0.00	0	5,000
JIBAR F	On	16/09/2015	Jibar Future			6.84000	93.16000	6.86000	93.14000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future			7.00000	93.00000	7.02000	92.98000			0.00	0	0
JIBAR F	On	16/03/2016	Jibar Future			7.14000	92.86000	7.16000	92.84000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			7.28000	92.72000	7.30000	92.70000			0.00	0	0
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>40,850</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>0</b>	<b>40,850</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>0</b>	<b>40,850</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>
<b>Total for Derivatives :</b>												<b>17,939,118.00</b>	<b>150</b>	<b>453,910</b>
AA02	On	28/03/2016	Spot Bond				100.00000	0.00000	100.46921			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			7.18000	104.02026	7.18000	104.00033		1,400,100,000,000.00		195,000,000	195,000,000

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 AA03 SPOT</b>									<b>1,400,100,000,000.00</b>	<b>195,000,000</b>	<b>195,000,000</b>
<b>Total For AA03</b>									<b>1,400,100,000,000.00</b>	<b>195,000,000</b>	<b>195,000,000</b>
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.67345			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			8.52500	106.04047	8.52500	106.01641			0.00	0	4,000,000,000
<b>Total AA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For AA05</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.23515			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			9.17500	104.24970	9.17500	104.22415			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	101.35481			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	101.45915			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			9.39000	97.72204	9.39000	97.69767			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			7.28000	103.23498	7.28000	103.21492		6,552,000,000.00		900,000	120,900,000
<b>Total AB06 SPOT</b>								<b>6,552,000,000.00</b>		<b>900,000</b>	<b>120,900,000</b>
<b>Total For AB06</b>								<b>6,552,000,000.00</b>		<b>900,000</b>	<b>120,900,000</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	99.85312			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			8.66000	106.31041	8.66000	106.28592			0.00	0	500,000,000
<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			1.41000	138.48690	1.41000	138.46111			0.00	0	0
<b>Total ABCPI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			2.29000	127.67882	2.29000	271.38413			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 ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0 On 25/02/2015 Spot Bond				100.00000	0.00000	101.29742				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>
ABFN0 On 17/03/2016 Spot Bond				100.00000	0.00000	101.46794				0.00	0	380,000,000
<b>Total ABFN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,000,000</b>
<b>Total For ABFN06</b>										<b>0.00</b>	<b>0</b>	<b>380,000,000</b>
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	100.79952				0.00	0	0
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	100.83292				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>
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	100.85504				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>
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	100.42698				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>
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.50883				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>
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.33538				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>
ABL10 On 15/03/2015 Spot Bond			7.94000	106.37615	7.94000	106.35364				0.00	0	370,000,000
<b>Total ABL10A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>370,000,000</b>
<b>Total For ABL10A</b>										<b>0.00</b>	<b>0</b>	<b>370,000,000</b>
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	101.38073				0.00	0	0
<b>Total ABL10B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL10B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11A On 29/09/2014 Spot Bond			7.61500	103.41235	7.61500	103.39106				0.00	0	0
<b>Total ABL11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	100.76988				0.00	0	2,050,000,000



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 ABL11B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,050,000,000</b>
<b>Total For ABL11B</b>										<b>0.00</b>	<b>0</b>	<b>2,050,000,000</b>
ABL12E On 08/03/2015 Spot Bond				100.00000	0.00000	101.32682				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	100.36315				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	100.27099				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	100.41679				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	100.68634				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	100.80337				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	100.59977				0.00	0	0
<b>Total ABL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL19 On 25/09/2018 Spot Bond				100.00000	0.00000	100.86553				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			2.99000	130.87999	2.99000	130.85010				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			4.16000	118.78006	4.16000	118.74915				0.00	0	0
<b>Total ABLI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI05 On 18/02/2018 Spot Bond			4.91000	105.02780	4.91000	104.99821				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			5.92000	105.51466	5.92000	105.48235				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 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			11.06000	108.28167	11.06000	108.25001				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>
ABLS2I On 13/07/2016 Spot Bond				100.00000	0.00000	100.43853				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	100.73244				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	100.77187				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	100.80888				0.00	0	0
<b>Total ABLS5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLSI1 On 29/06/2019 Spot Bond			4.66000	112.50833	4.66000	112.47754				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>
ABN03I On 12/03/2015 Spot Bond			100.00000	60.78697	100.00000	60.63970				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			2.03000	171.48916	2.03000	171.45437				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	161.12320	2.76000	161.08732				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			2.06000	173.50706	2.06000	173.47170				0.00	0	0
<b>Total ABN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.83000	183.53352	1.83000	183.49727				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			8.05625	76.22319	8.05625	76.20701				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 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			8.05625	76.22319	8.05625	76.20701				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	100.71326				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	93.05000				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	92.00000				0.00	0	0
<b>Total ABN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.51000				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	89.03000				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	88.42000				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	100.37348				0.00	0	0
<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	100.24846				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			7.15500	101.49025	7.15500	101.47091				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 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	88.39000			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	91.01000			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	88.78000			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	100.56663			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			7.47000	111.38761	7.47000	111.36541			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	100.22549			0.00	0	0
<b>Total ABN58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	85.85000			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	85.59000			0.00	0	0
<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			2.63000	94.23892	2.63000	106.23796		157,800,000,000.00		60,000,000	30,000,000
<b>Total ABN61 SPOT</b>								<b>157,800,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For ABN61</b>								<b>157,800,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
ABN62 On 31/03/2028 Spot Bond			2.55000	101.42470	2.55000	157.08199		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			2.43000	116.16468	2.43000	209.07357		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 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	85.01000				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			9.51000	92.99175	9.51000	92.96828				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	104.90000				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	102.59439				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	91.04000				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	100.79000				0.00	0	0
<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	107.28876	9.63000	107.26119				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	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 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			9.50500	108.22746	9.50500	108.20000				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			8.88000	91.64395	8.88000	91.62219				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	105.20000				0.00	0	320,000,000
<b>Total ABN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For ABN81</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	103.46000				0.00	0	480,000,000
<b>Total ABN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>480,000,000</b>
<b>Total For ABN82</b>										<b>0.00</b>	<b>0</b>	<b>480,000,000</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			9.60000	107.51299	9.60000	107.48544				0.00	0	0
<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	88.92000				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	100.97263				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	99.93464				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 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			8.21000	108.73709	8.21000	108.71332			12,315,000,000.00	1,500,000	1,431,500,000
<b>Total ABS10 SPOT</b>									<b>12,315,000,000.00</b>	<b>1,500,000</b>	<b>1,431,500,000</b>
<b>Total For ABS10</b>									<b>12,315,000,000.00</b>	<b>1,500,000</b>	<b>1,431,500,000</b>
ABS11 On 09/04/2021 Spot Bond			8.88500	105.54241	8.88500	105.51735			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			7.13000	102.83804	7.13000	102.81847			5,704,000,000.00	800,000	530,000,000
<b>Total ABS5 SPOT</b>									<b>5,704,000,000.00</b>	<b>800,000</b>	<b>530,000,000</b>
<b>Total For ABS5</b>									<b>5,704,000,000.00</b>	<b>800,000</b>	<b>530,000,000</b>
ABS6 On 01/06/2020 Spot Bond			8.82000	98.49666	8.82000	98.47344			20,286,000,000.00	2,300,000	592,300,000
<b>Total ABS6 SPOT</b>									<b>20,286,000,000.00</b>	<b>2,300,000</b>	<b>592,300,000</b>
<b>Total For ABS6</b>									<b>20,286,000,000.00</b>	<b>2,300,000</b>	<b>592,300,000</b>
ABS7 On 11/09/2026 Spot Bond			9.72500	96.82627	9.72500	96.80129			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			7.83000	105.71629	7.83000	105.69421			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>
ABS12 On 07/12/2023 Spot Bond			2.10000	217.34195	2.10000	275.31585			0.00	0	1,347,740,000
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,347,740,000</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>1,347,740,000</b>
ABS13 On 31/01/2017 Spot Bond			1.35000	125.93196	1.35000	128.71690			0.00	0	0
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			2.07000	128.23406	2.07000	130.78313			0.00	0	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00486	100.00000	0.00484			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	60.48077	100.00000	60.33425			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>
ACL02€ On 15/09/2015 Spot Bond			11.63000	106.88105	11.63000	106.84822			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 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>
ACL028 On 20/08/2015 Spot Bond				100.00000	0.00000	101.84805				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>
ACL029 On 20/03/2018 Spot Bond			100.00000	3.86751	100.00000	3.85814				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>
ACL030 On 20/08/2015 Spot Bond				100.00000	0.00000	101.89502				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>
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	102.56112				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>
ACL036 On 20/03/2016 Spot Bond			100.00000	23.05214	100.00000	22.99630				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>
ACL040 On 20/08/2015 Spot Bond				100.00000	0.00000	101.80108				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>
ACL042 On 22/10/2018 Spot Bond			11.00000	64.29148	11.00000	64.27310				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>
ACL047 On 20/06/2016 Spot Bond			100.00000	23.05214	100.00000	22.99630				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>
ACL070 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	100.85226				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 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>
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.93750				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>
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.81423				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>
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.83993				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>
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.85124				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>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	99.95285				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>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	99.95285				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>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	99.95258				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>
ACL085 On 20/12/2015 Spot Bond				100.00000	0.00000	100.79369				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>
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	99.95258				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	99.95313				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	90.48360				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	100.77922				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 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>
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.66107				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>
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.82454				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	100.85001				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	100.86024				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	100.83970				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	100.79369				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			9.34000	103.72433	9.34000	103.79857				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>
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	99.99987				0.00	0	0
<b>Total ACL110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.67858				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 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL122 On 20/09/2016 Spot Bond				100.00000	0.00000	84.25364				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 20/09/2021 Spot Bond				100.00000	0.00000	163.38424				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>

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 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>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	163.44603				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>
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	100.81415				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>
ACL129 On 18/08/2014 Spot Bond				100.00000	0.00000	101.38963				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>
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	101.38963				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>
ACL131 On 26/08/2014 Spot Bond				100.00000	0.00000	101.26793				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>
ACL133 On 20/09/2014 Spot Bond				100.00000	0.00000	100.78845				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>
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	100.78228				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>
ACL135 On 20/09/2021 Spot Bond				100.00000	0.00000	101.84458				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>
ACL136 On 02/09/2016 Spot Bond				100.00000	0.00000	101.18401				0.00	0	0
<b>Total ACL137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	101.84389				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	100.54710				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>
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.52150				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 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	100.81993				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	102.59907				0.00	51,800,000	12,950,000
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>51,800,000</b>	<b>12,950,000</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>51,800,000</b>	<b>12,950,000</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.30502				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	100.81725				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	100.80100				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	100.71868				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	100.70115				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	100.73518				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	100.79895				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2015 Spot Bond				100.00000	0.00000	100.72177				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	100.73311				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>

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 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	103.61540	10.23000	103.58731				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	100.74427				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	100.72693				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>
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	118.66991				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>
ACL167 On 20/06/2019 Spot Bond			9.46500	102.31363	9.46500	102.28778				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				100.00000	0.00000	100.79579				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 20/06/2017 Spot Bond			1.75000	114.73528	1.75000	114.75194				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 20/03/2015 Spot Bond				100.00000	0.00000	101.04454				0.00	0	0
<b>Total ACL170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.73396				0.00	0	0
<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>
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.77318				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>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.79859				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>
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.74774				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 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	100.79351				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	101.31964				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	102.75588				0.00	0	450,000,000
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	102.66668				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	100.73858				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	101.97674				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	100.79351				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	100.77772				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	100.82127				0.00	0	0
<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	100.83462				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	101.33023				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	101.60173				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 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	100.83779				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	100.83779				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	100.87978				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	100.77826				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	100.88833				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	103.12356				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	100.87978				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	93.38661				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	100.85528				0.00	0	0
<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>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.83921				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>
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	118.00411				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>
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	118.85869				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 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>
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	100.72738				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>
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	100.72025				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	101.28384				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	100.73960				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	100.74266				0.00	0	800,000,000
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.77318				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	100.72840				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	100.72738				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	100.80492				0.00	0	0
<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	101.68192				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	99.93582				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	101.04431				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 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	100.91726				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	101.02452				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	15.98279	100.00000	15.94407				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	101.31532				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	101.45367				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	101.54582				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	100.20381				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	100.22393				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	100.25070				0.00	0	0
<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	100.19665				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			7.99500	99.56519	7.99500	99.54387				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	100.25230				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 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	100.29284				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			8.44500	103.66236	8.44500	103.63906				0.00	0	0
<b>Total AIR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			9.20000	117.52994	9.20000	117.50106				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	86.97200	100.00000	86.77161				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			7.28000	109.53398	7.28000	109.51269				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	82.36197	100.00000	82.18095				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			9.25000	101.51018	9.25000	101.48524				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	14.27401	100.00000	14.24243				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			9.94500	102.06490	9.94500	102.03799				0.00	0	0
<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			2.80000	161.87685	2.80000	161.84063				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	100.98595				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	100.89388				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 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	100.94145				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	100.28204				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	100.82246				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	101.66004				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	100.67759				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
<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	100.74774				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	100.95933				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	101.19160				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 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>
ASN013 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>
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	103.05000				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>
ASN015 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>
ASN016 On 09/03/2016 Spot Bond				100.00000	0.00000	101.05736				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>
ASN017 On 09/06/2017 Spot Bond				100.00000	0.00000	97.16664				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>
ASN020 On 07/12/2033 Spot Bond			2.68000	126.87926	2.68000	288.73424				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN022 On 07/07/2017 Spot Bond				100.00000	0.00000	95.39347				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>
ASN023 On 07/08/2015 Spot Bond				100.00000	0.00000	97.32255				0.00	0	0
<b>Total ASN025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR001 On 12/06/2018 Spot Bond				100.00000	0.00000	100.86136				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>
BAR001 On 20/12/2014 Spot Bond				100.00000	0.00000	100.67644				0.00	0	0
<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>
BAR002 On 20/03/2016 Spot Bond				100.00000	0.00000	100.66623				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	100.57680				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 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			8.93500	106.12197	8.93500	106.09663			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	100.62074			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	101.03682			0.00	0	180,000,000
<b>Total BAW13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For BAW13</b>									<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.42363			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	101.62966			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	101.44235			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			9.45500	101.88060	9.45500	101.85488			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			7.43500	108.43012	7.43500	108.40848		6,691,500,000.00		900,000	900,000
<b>Total BAW2 SPOT</b>								<b>6,691,500,000.00</b>		<b>900,000</b>	<b>900,000</b>
<b>Total For BAW2</b>								<b>6,691,500,000.00</b>		<b>900,000</b>	<b>900,000</b>
BAW20 On 15/01/2016 Spot Bond			100.00000	31.51539	100.00000	31.37680			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	100.58015			0.00	0	0
<b>Total BAW3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	100.52764			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			7.59500	102.97226	7.59500	102.95112			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 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			8.81000	106.25374	8.81000	106.22872				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>
BAYA01 On 31/03/2016 Spot Bond			10.99875	103.31879	10.99875	102.32521				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>
BAYA02 On 30/09/2015 Spot Bond			11.01880	101.39660	11.01880	101.16643				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>
BAYA03 On 30/09/2015 Spot Bond			11.05210	101.32547	11.05210	101.12775				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>
BAYA04 On 30/09/2016 Spot Bond				100.00000	0.00000	100.78946				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>
BAYA05 On 31/12/2015 Spot Bond			11.08505	101.18500	11.08505	101.06751				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>
BAYA06 On 31/12/2017 Spot Bond			11.76841	100.94943	11.76841	100.92517				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>
BAYA07 On 31/12/2015 Spot Bond				100.00000	0.00000	100.80833				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>
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	100.80833				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	100.80840				0.00	0	0
<b>Total BAYA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA12 On 31/03/2016 Spot Bond			11.24875	100.49233	11.24875	100.62136				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			11.18992	102.26688	11.18992	101.14177				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 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			11.01880	101.39660	11.01880	101.16643				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			11.07788	101.58134	11.07788	101.32620				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			10.24289	96.30788	10.24289	100.94168				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	100.76688				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	100.75113				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	100.75113				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	100.71037				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	99.96720				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			10.91773	99.88685	10.91773	100.21000				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			11.58500	99.74201	11.58500	99.62244				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>
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	100.72891				0.00	0	0
<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>
BAYA25 On 30/09/2017 Spot Bond			11.51000	69.77798	11.51000	97.39387				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 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>
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	99.96718				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>
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	100.69534				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>
BAYA30 On 31/12/2015 Spot Bond			9.28000	89.81256	9.28000	100.70046				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>
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.74002				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>
BAYA32 On 31/03/2018 Spot Bond			11.33500	68.57777	11.33500	97.22957				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>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.71779				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>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.73632				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>
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.73632				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>
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.83982				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>
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	100.70888				0.00	0	0
<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>
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.75152				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>
BAYA40 On 30/09/2014 Spot Bond				100.00000	0.00000	100.74035				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 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	99.96721				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	100.75152				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	100.71037				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	100.72548				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	100.75161				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	100.54051				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>
BAYB01 On 31/03/2016 Spot Bond			13.99875	103.48737	13.99875	102.53156				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			15.18955	101.50532	15.18955	101.50177				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			14.06513	101.47006	14.06513	101.29340				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	100.97578				0.00	0	0
<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	100.97578				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	100.97578				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 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	101.01239				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	100.84718				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>
BAYC11 On 31/12/2016 Spot Bond			100.00000	18.62539	100.00000	18.59005				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>
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.05197	100.00000	20.00339				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>
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.24955	100.00000	18.20534				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>
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.26516	100.00000	11.23786				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>
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.26516	100.00000	11.23786				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>
BAYD51 On 30/06/2035 Spot Bond			100.00000	13.62010	100.00000	13.58711				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>
BAYD61 On 30/06/2035 Spot Bond			100.00000	11.80159	100.00000	11.77300				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	100.16811				0.00	0	0
<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	100.13334				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	0.00000	100.34875				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 BCJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.37144				0.00	0	0
<b>Total BCJ06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	7.67069	100.00000	7.65211				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	7.67069	100.00000	7.65211				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>
BCP82I On 24/07/2014 Spot Bond			100.00000	66.66670	100.00000	66.66670				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>
BCP83I On 19/08/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525				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>
BCP84I On 05/09/2014 Spot Bond			100.00000	90.57072	100.00000	90.34653				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>
BCP85I On 24/10/2014 Spot Bond			100.00000	80.75221	100.00000	80.57395		400,000,000,000,000.00		44,000,000,000	40,000,000,000	
<b>Total BCP85U SPOT</b>								<b>10,000,000,000,000.00</b>		<b>44,000,000,000</b>	<b>40,000,000,000</b>	
<b>Total For BCP85U</b>								<b>10,000,000,000,000.00</b>		<b>44,000,000,000</b>	<b>40,000,000,000</b>	
BD0202 On 31/12/2018 Spot Bond			2.00000	104.10350	2.00000	177.81761				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			8.12000	95.05700	8.12000	150.27064				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			8.12000	96.34981	8.12000	150.59938				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			8.50500	99.15893	8.50500	99.13636				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	101.03604				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 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	100.75194				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			7.93500	99.83268	7.93500	99.81157				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	101.24114				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	100.14183				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	100.14465				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	100.15404				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	100.16342				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	100.18936				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	21.38242	100.00000	21.33062				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	99.96319				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	99.96126				0.00	0	0
<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	99.96043				0.00	0	20,000,000

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 BG32A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	99.96015				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	99.95684				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	99.95241				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	16.73613	100.00000	16.69514				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	16.73613	100.00000	16.69514				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	100.76764				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	100.82887				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	100.84556				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			8.36000	104.25478	8.36000	104.23158				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	100.89561				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	100.98441				0.00	0	0
<b>Total BG42C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42D On 15/03/2017 Spot Bond			100.00000	9.55736	100.00000	9.53421				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 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	9.55736	100.00000	9.53421				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			6.96500	99.84758	6.96500	99.82855				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	102.03499				0.00	0	0
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.52525				0.00	0	0
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			8.63500	66.56656	8.63500	101.53280				0.00	0	1,500,000,000
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	99.86012				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	99.33391				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	98.60712				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>
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.18113				0.00	0	0
<b>Total BLG1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	101.37561				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	101.17130				0.00	0	0
<b>Total BLG1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.23225				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 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	101.34300			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	101.80353			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	102.55828			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	60.35080	100.00000	60.20460		676,000,000,000,000.00	16,760,000,000	7,700,000,000	
<b>Total BSR11U SPOT</b>								<b>'6,000,000,000,000.00</b>	<b>16,760,000,000</b>	<b>7,700,000,000</b>	
<b>Total For BSR11U</b>								<b>'6,000,000,000,000.00</b>	<b>16,760,000,000</b>	<b>7,700,000,000</b>	
BSR12 On 25/01/2016 Spot Bond			100.00000	36.32181	100.00000	100.00000		0.00	0	0	
<b>Total BSR12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BSR12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BSR13 On 26/07/2016 Spot Bond			100.00000	27.33909	100.00000	100.00000		0.00	0	0	
<b>Total BSR13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BSR13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BUS01L On 30/09/2016 Spot Bond			100.00000	18.81199	100.00000	18.76641		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	100.79516			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	101.45567			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			7.41500	104.46272	7.41500	104.44191		57,837,000,000.00	7,800,000	7,800,000	
<b>Total CBL06 SPOT</b>								<b>57,837,000,000.00</b>	<b>7,800,000</b>	<b>7,800,000</b>	
<b>Total For CBL06</b>								<b>57,837,000,000.00</b>	<b>7,800,000</b>	<b>7,800,000</b>	
CBL08 On 02/11/2016 Spot Bond			9.46000	112.58088	9.46000	112.55260		9,460,000,000.00	1,000,000	271,000,000	
<b>Total CBL08 SPOT</b>								<b>9,460,000,000.00</b>	<b>1,000,000</b>	<b>271,000,000</b>	
<b>Total For CBL08</b>								<b>9,460,000,000.00</b>	<b>1,000,000</b>	<b>271,000,000</b>	
CBL09 On 29/01/2017 Spot Bond			100.00000	0.00000	99.97013			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 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			9.11000	104.63215	9.11000	104.60682			19,131,000,000.00	2,100,000	672,100,000
<b>Total CBL11 SPOT</b>									<b>19,131,000,000.00</b>	<b>2,100,000</b>	<b>672,100,000</b>
<b>Total For CBL11</b>									<b>19,131,000,000.00</b>	<b>2,100,000</b>	<b>672,100,000</b>
CBL12 On 06/09/2018 Spot Bond			11.24500	104.67569	11.24500	104.64457			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	99.89001			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			11.49500	100.09636	11.49500	100.06546			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	101.59766			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			9.35000	102.03892	9.35000	102.01358			21,505,000,000.00	2,300,000	2,300,000
<b>Total CBL16 SPOT</b>									<b>21,505,000,000.00</b>	<b>2,300,000</b>	<b>2,300,000</b>
<b>Total For CBL16</b>									<b>21,505,000,000.00</b>	<b>2,300,000</b>	<b>2,300,000</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	101.85138			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			11.93500	101.48923	11.93500	101.45673			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	100.68591			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	101.13825			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	101.65565			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			10.20500	94.61286	10.20500	94.58728			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 CBL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			9.95000	116.45026	9.95000	116.41937				0.00	0	0
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			9.80000	112.78315	9.80000	112.75368				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			9.13000	117.72759	9.13000	117.69902				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	101.47421				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			11.71000	104.49085	11.71000	104.45854				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	101.83412				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	100.85558				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	102.19443				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>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.16291				0.00	0	0
<b>Total CGR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	100.25801				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	101.27601				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	101.30277				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 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	100.63875				0.00	0	0
<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	100.66488				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	100.69517				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	102.49364				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	102.46739				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	102.60610				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	101.72142				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	100.81426				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	101.76105				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	101.08430				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	100.75325	10.11000	100.72625				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>
CLN184 On 15/06/2016 Spot Bond				100.00000	0.00000	101.08430				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 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>
CLN185 On 06/07/2016 Spot Bond				100.00000	0.00000	100.40637				0.00	0	0
<b>Total CLN186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN186 On 23/08/2016 Spot Bond			2.76000	120.19536	2.76000	120.16849				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>
CLN191 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>
CLN192 On 29/08/2021 Spot Bond			3.14000	117.23620	3.14000	120.18113				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>
CLN193 On 31/08/2016 Spot Bond			8.25000	103.37286	8.25000	103.35016				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>
CLN194 On 15/06/2016 Spot Bond				100.00000	0.00000	101.08430				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>
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	101.08430				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>
CLN197 On 13/09/2021 Spot Bond			3.10000	125.47056	3.10000	119.74941				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>
CLN198 On 13/09/2016 Spot Bond			2.40000	125.14610	2.40000	119.44197				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>
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	101.15685				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>
CLN200 On 12/10/2014 Spot Bond				100.00000	0.00000	100.39227				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>
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	100.25000				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 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>
CLN214 On 17/10/2016 Spot Bond			8.53000	102.35596	8.53000	102.33261				0.00	0	0
<b>Total CLN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 11/10/2014 Spot Bond				100.00000	0.00000	100.47319				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	100.46656				0.00	0	0
<b>Total CLN217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN217 On 20/10/2016 Spot Bond				100.00000	0.00000	100.14711				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	100.14998				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			8.58000	102.46876	8.58000	102.44525				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			8.58000	102.46876	8.58000	102.44525				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			8.63000	101.27252	8.63000	101.24914				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	100.83482				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	100.92317				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	100.41034				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	100.41034				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 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	101.16745				0.00	0	0
<b>Total CLN236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN236 On 14/02/2017 Spot Bond				100.00000	0.00000	101.50056				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>
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.84679				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>
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	101.25117				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>
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	101.33172				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>
CLN241 On 24/02/2019 Spot Bond			9.35000	103.99025	9.35000	103.96400				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>
CLN242 On 24/02/2019 Spot Bond			9.35000	103.99025	9.35000	103.96400				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>
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	101.25110				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>
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	101.25453				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>
CLN245 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>
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	102.05095				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>
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	101.03189				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 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>
CLN248 On 24/02/2017 Spot Bond				100.00000	0.00000	102.01162				0.00	0	0
<b>Total CLN249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN249 On 26/03/2015 Spot Bond				100.00000	0.00000	100.91859				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>
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	100.91859				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>
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	100.91859				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>
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	100.91859				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>
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	100.91859				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>
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	100.98530				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>
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	101.15150				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>
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.27074				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>
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.27074				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>
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.27074				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>
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.27074				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 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>
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.15549				0.00	0	0
<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			9.26500	104.68477	9.26500	104.65901				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	101.33739				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	100.50284				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	100.95303				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	101.90441				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	101.19101				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	101.18621				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	101.23830				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	101.34584				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	101.50844				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	101.44167				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 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	103.64704				0.00	0	0
<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>
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	102.15829				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>
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.02185				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>
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	100.85298				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>
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	100.73757				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>
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	102.03912				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>
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.77681				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>
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.00434				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>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.75197				0.00	0	0
<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	103.43485				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	100.64630				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	100.74333				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 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	100.51110				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	100.89340				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	100.64635				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	100.64635				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	100.63606				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	124.23113				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	102.33144				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	124.13884				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	123.76815				0.00	0	0
<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	124.04795				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>
CLN305 On 20/03/2018 Spot Bond				100.00000	0.00000	121.89656				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>
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	122.64461				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 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	101.73629				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>
CLN313 On 14/11/2022 Spot Bond			10.79000	95.20098	10.79000	95.17379				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>
CLN314 On 20/03/2023 Spot Bond			11.31000	96.79946	11.31000	96.77052				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>
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.60626				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>
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.89194				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>
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.69552				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>
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.08557				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>
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	99.92806				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>
CLN320 On 30/04/2018 Spot Bond			8.80500	102.10258	8.80500	102.10579				0.00	0	0
<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	100.77826				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	100.08642				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	119.55625				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 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	100.81586				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	100.83109				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	100.88992				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	100.85544				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	101.20405				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	101.20405				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	104.06564				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	100.93763				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 30/06/2017 Spot Bond				100.00000	0.00000	100.60626				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	107.86823				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	108.03115				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	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 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>
CLN34( On 20/12/2018 Spot Bond				100.00000	0.00000	101.03855				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>
CLN34( On 30/06/2017 Spot Bond				100.00000	0.00000	100.60999				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>
CLN34( On 20/06/2017 Spot Bond				100.00000	0.00000	101.19638				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>
CLN34( On 20/12/2023 Spot Bond				100.00000	0.00000	100.97845				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>
CLN34( On 20/12/2018 Spot Bond				100.00000	0.00000	100.74223				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>
CLN34( On 20/12/2023 Spot Bond				100.00000	0.00000	100.86153				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>
CLN34( On 28/07/2017 Spot Bond				100.00000	0.00000	100.00000				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>
CLN34( On 10/02/2016 Spot Bond				100.00000	0.00000	101.59040				0.00	0	0
<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>
CLN34( On 30/06/2017 Spot Bond				100.00000	0.00000	100.59135				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>
CLN35( On 28/10/2018 Spot Bond				100.00000	0.00000	99.99978				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>
CLN35( On 24/02/2017 Spot Bond				100.00000	0.00000	101.66663				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>
CLN35( On 24/02/2017 Spot Bond				100.00000	0.00000	101.66663				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 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	101.23031				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	101.18250				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	101.79408				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	101.73462				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	99.95586				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	100.08505				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	100.70498				0.00	0	0
<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	100.73527	10.55000	103.58287				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			9.97000	104.28346	9.97000	107.12861				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	102.66716				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	99.76487				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 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			12.11000	105.78759	12.11000	109.27906				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	99.75505				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			12.14000	102.84294	12.14000	108.99982				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			10.57000	102.84784	10.57000	102.69620				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	99.75505				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	100.00000				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	100.95066				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	100.87269				0.00	0	0
<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	100.17134				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	100.77826				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	100.63382				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			9.50500	104.99121	9.50500	104.82884				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 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>
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.81529				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>
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.86457				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>
CLN379 On 20/03/2024 Spot Bond			10.55000	102.20308	10.55000	103.69869				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>
CLN380 On 20/09/2024 Spot Bond			11.00000	101.77772	11.00000	97.93613				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>
CLN381 On 21/07/2015 Spot Bond				100.00000	0.00000	100.13812				0.00	0	200,000,000
<b>Total CLN381 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CLN381</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	100.14526				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.12185				0.00	0	0
<b>Total CLN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond			11.90000	101.39163	11.90000	100.89621				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	100.13277				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	38.85276	7.01000	39.46399				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	160.86577				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

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 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			8.50500	99.15893	8.50500	137.61083				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			8.12000	34.18705	8.12000	150.27064				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			8.12000	34.60641	8.12000	150.59938				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	91.40361				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	91.33011				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	100.37654				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	100.37654				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	100.84507				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	100.78751				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	100.79888				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	100.79351				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	100.08557				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 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	100.71822			0.00	0	0
<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	100.75792			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	100.75283			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>
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	100.20839			0.00	0	0
<b>Total CLNF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.46832			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	100.27474			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			9.08000	109.72540	9.08000	107.25340			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			8.76000	102.07852	8.76000	102.05461		28,734,552,000,000.00	3,280,200,000	1,823,400,000	
<b>Total COJ04 SPOT</b>								<b>28,734,552,000,000.00</b>	<b>3,280,200,000</b>	<b>1,823,400,000</b>	
<b>Total For COJ04</b>								<b>28,734,552,000,000.00</b>	<b>3,280,200,000</b>	<b>1,823,400,000</b>	
COJ05 On 05/06/2023 Spot Bond			10.11500	113.80578	10.11500	113.77510		23,350,477,500,000.00	2,308,500,000	769,500,000	
<b>Total COJ05 SPOT</b>								<b>23,350,477,500,000.00</b>	<b>2,308,500,000</b>	<b>769,500,000</b>	
<b>Total For COJ05</b>								<b>23,350,477,500,000.00</b>	<b>2,308,500,000</b>	<b>769,500,000</b>	
COJ06 On 09/12/2015 Spot Bond			8.43000	104.46765	8.43000	104.44408		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			9.70500	108.90228	9.70500	108.87425		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			9.75000	104.05246	9.75000	104.02540		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 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			10.10000	97.25169	10.10000	97.22551				0.00	0	0
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			10.85000	98.65040	10.85000	98.62192				0.00	0	0
<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			10.85000	91.52316	10.85000	91.49674				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	101.34179				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	101.25486				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	101.12755				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	100.41004				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			11.02500	100.66634	11.02500	100.61830				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	12.57356	100.00000	12.54310				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>
DEN39U On 10/06/2018 Spot Bond			100.00000	3.94018	100.00000	3.92069				0.00	0	0
<b>Total DEN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN40U On 10/06/2018 Spot Bond			100.00000	14.17266	100.00000	14.09873				0.00	0	0
<b>Total DEN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.07074				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 DENG43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			8.08500	98.89420	8.08500	98.87291				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	101.02721				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	100.88999				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	101.11217				0.00	0	0
<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	77.52502	100.00000	77.36617				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	100.96888				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	101.41555				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	100.97090				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>
DLTC05 On 15/08/2014 Spot Bond				100.00000	0.00000	100.21815				0.00	0	0
<b>Total DLTC05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	100.24636				0.00	0	0
<b>Total DLTC06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	100.39293				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	101.03653				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 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>
DOL00 On 24/01/2019 Spot Bond				100.00000	0.00000	100.13800			0.00	0	0
<b>Total DOL004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	100.71833			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			8.70500	102.65243	8.70500	102.62853			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			7.31000	115.06001	7.31000	115.03744			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			8.36000	104.51542	8.36000	104.49177		47,652,000,000.00		5,700,000	3,725,700,000
<b>Total DV22 SPOT</b>								<b>47,652,000,000.00</b>	<b>5,700,000</b>	<b>3,725,700,000</b>	
<b>Total For DV22</b>								<b>47,652,000,000.00</b>	<b>5,700,000</b>	<b>3,725,700,000</b>	
DV23 On 27/02/2023 Spot Bond			8.85000	110.99751	8.85000	110.97097		7,965,000,000.00		900,000	4,470,900,000
<b>Total DV23 SPOT</b>								<b>7,965,000,000.00</b>	<b>900,000</b>	<b>4,470,900,000</b>	
<b>Total For DV23</b>								<b>7,965,000,000.00</b>	<b>900,000</b>	<b>4,470,900,000</b>	
DV24 On 18/02/2024 Spot Bond			8.95000	108.98575	8.95000	108.95939		0.00		0	0
<b>Total DV24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For DV24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			9.49500	109.20072	9.49500	109.17275		0.00		0	300,000,000
<b>Total DV29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For DV29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>300,000,000</b>
DVC00 On 09/12/2014 Spot Bond				100.00000	0.00000	100.83843			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	100.55496			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	100.56770			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	100.46461			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 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	101.26475				0.00	1,500,000,000	500,000,000
<b>Total DVF16 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>500,000,000</b>
<b>Total For DVF16</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>500,000,000</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.70868				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			8.01000	125.67273	8.01000	125.64547		63,118,800,000.00			7,880,000	2,003,940,000
<b>Total E170 SPOT</b>								<b>63,118,800,000.00</b>			<b>7,880,000</b>	<b>2,003,940,000</b>
<b>Total For E170</b>								<b>63,118,800,000.00</b>			<b>7,880,000</b>	<b>2,003,940,000</b>
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	101.14276				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
<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	102.90626	0.10000	134.73855				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			1.98000	123.18655	1.98000	123.16175				0.00	0	8,200,000,000
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,000</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,000</b>
EL29 On 19/11/2029 Spot Bond			2.00000	110.40031	2.00000	110.37802				0.00	0	0
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			2.13500	108.47788	2.13500	108.45548				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 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			2.14500	101.36876	2.14500	101.34786			0.00	0	34,100,000,000
<b>Total EL31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>34,100,000,000</b>
<b>Total For EL31</b>									<b>0.00</b>	<b>0</b>	<b>34,100,000,000</b>
EMM01 On 28/07/2020 Spot Bond			9.60500	104.30633	9.60500	104.27974			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			9.45500	110.17639	9.45500	110.14873		1,626,260,000,000.00		172,000,000	86,000,000
<b>Total EMM02 SPOT</b>								<b>1,626,260,000,000.00</b>		<b>172,000,000</b>	<b>86,000,000</b>
<b>Total For EMM02</b>								<b>1,626,260,000,000.00</b>		<b>172,000,000</b>	<b>86,000,000</b>
EMM03 On 04/05/2024 Spot Bond			9.90000	103.24392	9.90000	103.21681			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			10.18500	94.26845	10.18500	97.12032			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			10.27000	105.97282	10.27000	104.79054		2,095,080,000,000.00		204,000,000	4,768,666,200
<b>Total EMM05 SPOT</b>								<b>2,095,080,000,000.00</b>		<b>204,000,000</b>	<b>4,768,666,200</b>
<b>Total For EMM05</b>								<b>2,095,080,000,000.00</b>		<b>204,000,000</b>	<b>4,768,666,200</b>
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.37948			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	101.17517			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	100.79487			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	99.82600			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	101.23209			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	101.24160			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 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	89.46078	100.00000	89.24205				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	85.19207	100.00000	85.00019				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	95.80052	100.00000	95.54974				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>
EQ209L On 11/06/2015 Spot Bond			100.00000	59.59655	100.00000	59.41049				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>
EQ210L On 14/08/2014 Spot Bond			100.00000	95.80052	100.00000	95.54974				0.00	0	0
<b>Total EQ210U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ210U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS01 On 18/11/2014 Spot Bond			3.00000	130.87552	3.00000	130.84553				0.00	0	0
<b>Total EQS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS02 On 01/07/2015 Spot Bond			11.49000	102.18047	11.49000	102.14947				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	103.84473				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	99.99501				0.00	200,000,000	1,000,000,000
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,000,000,000</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,000,000,000</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.78410				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			9.91500	98.77803	9.91500	98.75192				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	100.49254				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 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	101.28145				0.00	0	0
<b>Total EQS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	101.59014				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	101.46602				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	101.43249				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	101.61874				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	101.57501				0.00	0	0
<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	101.36098				0.00	0	0
<b>Total ERSA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	101.90315				0.00	0	0
<b>Total ERSA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.32789				0.00	0	0
<b>Total ERSA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.38495				0.00	0	0
<b>Total ERSA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.31647				0.00	0	0
<b>Total ERSA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.36402				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 ERSA17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			6.90000	104.06391	6.90000	104.04462			0.00	0	1,725,000,000
<b>Total ES15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,725,000,000</b>
<b>Total For ES15</b>									<b>0.00</b>	<b>0</b>	<b>1,725,000,000</b>
ES18 On 20/04/2018 Spot Bond			7.72500	107.36354	7.72500	107.34130		173,925,733,050,000.00	22,514,658,000	10,222,500,000	
<b>Total ES18 SPOT</b>								<b>'3,925,733,050,000.00</b>	<b>22,514,658,000</b>	<b>10,222,500,000</b>	
<b>Total For ES18</b>								<b>'3,925,733,050,000.00</b>	<b>22,514,658,000</b>	<b>10,222,500,000</b>	
ES23 On 25/01/2023 Spot Bond			8.40000	109.68135	8.40000	109.65683		32,016,600,000.00	3,811,500	23,551,953,400	
<b>Total ES23 SPOT</b>								<b>32,016,600,000.00</b>	<b>3,811,500</b>	<b>23,551,953,400</b>	
<b>Total For ES23</b>								<b>32,016,600,000.00</b>	<b>3,811,500</b>	<b>23,551,953,400</b>	
ES26 On 02/04/2026 Spot Bond			8.72000	96.21703	8.72000	96.19460		66,272,000,000.00	7,600,000	7,127,200,000	
<b>Total ES26 SPOT</b>								<b>66,272,000,000.00</b>	<b>7,600,000</b>	<b>7,127,200,000</b>	
<b>Total For ES26</b>								<b>66,272,000,000.00</b>	<b>7,600,000</b>	<b>7,127,200,000</b>	
ES33 On 15/09/2033 Spot Bond			9.46500	85.53348	9.43500	85.74026		36,219,715,500,000.00	3,826,700,000	146,340,500,000	
<b>Total ES33 SPOT</b>								<b>36,219,715,500,000.00</b>	<b>3,826,700,000</b>	<b>146,340,500,000</b>	
<b>Total For ES33</b>								<b>36,219,715,500,000.00</b>	<b>3,826,700,000</b>	<b>146,340,500,000</b>	
ES42 On 25/04/2042 Spot Bond			9.65000	91.13668	9.65000	91.11321		0.00	0	12,000,000,000	
<b>Total ES42 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>12,000,000,000</b>	
<b>Total For ES42</b>								<b>0.00</b>	<b>0</b>	<b>12,000,000,000</b>	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.43672		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	101.48433		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	101.28045		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	100.19472		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	100.63516		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	101.10556		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 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	100.32342				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	102.55532				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	10.15513	100.00000	10.13053				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	9.88287	100.00000	9.85893				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	100.73815				0.00	0	0
<b>Total FR2A4A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.77006				0.00	0	0
<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>
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.83364				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	100.89694				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			6.73000	103.58324	6.73000	103.56432				0.00	0	880,000,000
<b>Total FRB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
<b>Total For FRB03</b>										<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
FRB05 On 21/12/2018 Spot Bond			9.33500	97.91115	9.33500	97.88674				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	100.84415				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	100.84408				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 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	100.06129				0.00	0	0
<b>Total FRB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.66373				0.00	0	1,500,000,000
<b>Total FRB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For FRB11</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.22581				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	101.24710				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			10.20500	100.13992	10.20500	100.51109				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			11.13500	104.16324	11.13500	104.13240				0.00	0	0
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.42341				0.00	0	400,000,000
<b>Total FRBC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For FRBC22</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
FRBI22 On 31/01/2022 Spot Bond			2.17000	129.06028	2.17000	129.89916				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			2.13000	129.23384	2.13000	274.69052				0.00	0	0
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			2.34000	102.72188	2.34000	109.16943				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			2.53000	101.65542	2.53000	157.43942				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			2.32000	118.02986	2.32000	212.43114				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 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			7.74000	111.08629	7.74000	111.06337				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			7.87200	61.85398	7.87200	61.18836				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			9.46900	39.56331	9.46900	38.65399				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			9.70000	38.29772	9.70000	37.35251				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	66.35234	100.00000	66.22645				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	68.63843	100.00000	68.50821				0.00	0	200,000,000
<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>
FRC10:On 24/02/2017 Spot Bond				100.00000	0.00000	101.97742				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>
FRC10:On 24/02/2017 Spot Bond				100.00000	0.00000	101.92268				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>
FRC10:On 24/02/2017 Spot Bond				100.00000	0.00000	101.92268				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>
FRC10:On 03/06/2021 Spot Bond				100.00000	0.00000	101.48151				0.00	0	0
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10:On 24/02/2017 Spot Bond				100.00000	0.00000	101.89018				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>
FRC10:On 20/06/2017 Spot Bond				100.00000	0.00000	100.94789				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 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>
FRC110 On 15/06/2016 Spot Bond				100.00000	0.00000	101.13199				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>
FRC111 On 20/06/2017 Spot Bond				100.00000	0.00000	100.81431				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>
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	100.89860				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>
FRC114 On 20/06/2017 Spot Bond			7.47000	100.18033	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>
FRC116 On 20/06/2017 Spot Bond			7.47000	100.18033	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>
FRC117 On 15/06/2016 Spot Bond				100.00000	0.00000	101.11536				0.00	0	0
<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>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.87978				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>
FRC119 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>
FRC120 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>
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.83617				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>
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.95712				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>
FRC123 On 20/06/2017 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 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	100.86457				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	100.14491	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	100.92233				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
<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>
FRC129 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>
FRC130 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>
FRC131 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>
FRC132 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>
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	101.14732				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>
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	101.11212				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 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>
FRC135 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>
FRC136 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>
FRC137 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>
FRC138 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>
FRC139 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>
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<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>
FRC141 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>
FRC142 On 20/09/2017 Spot Bond			100.09221	14.94065	100.09221	14.90442				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>
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	100.78030				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>
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	111.76524				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>
FRC145 On 20/09/2014 Spot Bond				100.00000	0.00000	100.94352				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>
FRC146 On 20/09/2015 Spot Bond				100.00000	0.00000	101.06055				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 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>
FRC147 On 24/02/2017 Spot Bond				100.00000	0.00000	101.76867				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>
FRC148 On 20/09/2015 Spot Bond				100.00000	0.00000	104.29019				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>
FRC149 On 20/09/2017 Spot Bond				100.00000	0.00000	100.87795				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>
FRC150 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>
FRC151 On 20/12/2017 Spot Bond				100.00000	0.00000	100.88826				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>
FRC152 On 20/12/2017 Spot Bond				100.00000	0.00000	100.80706				0.00	0	0
<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>
FRC153 On 20/12/2017 Spot Bond				100.00000	0.00000	100.81891				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>
FRC154 On 20/12/2017 Spot Bond				100.00000	0.00000	101.08694				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>
FRC155 On 20/12/2017 Spot Bond				100.00000	0.00000	100.80367				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>
FRC161 On 14/12/2018 Spot Bond			13.22500	58.44638	13.22500	58.42572				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>
FRC162 On 20/03/2018 Spot Bond				100.00000	0.00000	100.75487				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>
FRC163 On 20/03/2018 Spot Bond				100.00000	0.00000	100.75588				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 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	101.14284				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	100.79249				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			3.58500	93.96474	3.58500	97.19050				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	100.82906				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	100.82906				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	103.47839				0.00	0	0
<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	100.60626				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	98.87724				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	98.49139				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	100.77826				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	100.75893				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	102.09969				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 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>
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	100.89701				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>
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	101.57362				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>
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	102.07706				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>
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				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>
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	101.03653				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>
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	100.81078				0.00	0	0
<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	101.03552				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	100.74978				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	102.34467				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	100.81891				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	100.81891				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	100.76769				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 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>
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.50293				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>
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.53249				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>
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.78946				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>
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.36132				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>
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.86761				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>
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.34297				0.00	0	0
<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>
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.77152				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>
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.32218				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>
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.32315				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>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.20950				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>
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.18732				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>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.20950				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 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>
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.18643				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>
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	101.81430				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>
FRC20: On 06/05/2017 Spot Bond			8.75000	101.19456	8.75000	101.97141				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>
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.69825				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>
FRC20: On 20/09/2021 Spot Bond			100.00000	9.55296	100.00000	9.51203				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	8.71551	100.00000	8.67816				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.88100				0.00	0	0
<b>Total FRC37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.87590				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	101.05899				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	99.99987				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			3.41000	116.17019	3.41000	119.48220				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	100.89233				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 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	100.90157				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			3.39000	107.27686	3.39000	119.64251				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			1.69000	99.75520	1.69000	127.04705				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			3.41000	104.64424	3.41000	119.48220				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			2.67000	101.52298	2.67000	124.66456				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			2.74000	104.05399	2.74000	131.68421				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	99.99980				0.00	0	0
<b>Total FRC76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	95.85832				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	101.24499				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	101.26713				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	100.77309				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	100.88620				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 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	102.94136				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	101.03806				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	100.99910				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	100.84225				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	101.15637				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	100.84124				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	102.72277				0.00	0	0
<b>Total FRC97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	92.47805				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	92.41207				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>
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.73983				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>
FRD01 On 22/12/2018 Spot Bond			100.00000	9.97478	100.00000	9.95062				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>
FRD02 On 01/06/2016 Spot Bond			100.00000	24.13934	100.00000	24.08086				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 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>
FRD04I On 04/07/2015 Spot Bond			100.00000	57.60149	100.00000	57.42166				0.00	0	0
<b>Total FRD04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI15 On 14/03/2015 Spot Bond			4.81000	148.97042	4.81000	148.92916				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>
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.77751				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	101.73700				0.00	500,000,000	1,638,570,000
<b>Total FRJ16 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,638,570,000</b>
<b>Total For FRJ16</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,638,570,000</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.80711				0.00	12,000,000,000	6,000,000,000
<b>Total FRJ17 SPOT</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,000</b>
<b>Total For FRJ17</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,000</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	103.21754				0.00	200,000,000	200,000,000
<b>Total FRJ18 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For FRJ18</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.82569				0.00	6,370,000,000	6,370,000,000
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>6,370,000,000</b>	<b>6,370,000,000</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>6,370,000,000</b>	<b>6,370,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.69065				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	100.67954				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			2.18800	81.79792	2.18800	97.56573				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			2.47500	99.46960	2.47500	130.78064				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	100.13656				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 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>
FRS102 On 23/01/2024 Spot Bond			10.38000	100.16722	10.38000	100.13933				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>
FRS103 On 23/01/2024 Spot Bond			10.38000	100.16722	10.38000	100.13933				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>
FRS104 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>
FRS105 On 22/10/2014 Spot Bond				100.00000	0.00000	99.98279				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>
FRS106 On 30/01/2016 Spot Bond				100.00000	0.00000	99.95149				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>
FRS107 On 31/01/2038 Spot Bond			2.61500	97.21794	2.61500	105.52740				0.00	0	0
<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			2.63000	202.81786	2.63000	203.13375				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			2.58500	106.11722	2.58500	106.09736				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	100.39442				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			2.66000	201.94812	2.66000	202.26070				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	99.97382				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			2.44000	108.14873	2.44000	108.14847				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 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>
FRS11€ On 31/03/2038 Spot Bond			2.67500	104.37910	2.67500	104.39848				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>
FRS11€ On 26/06/2015 Spot Bond				100.00000	0.00000	100.50945				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>
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.64000	124.35479	2.64000	264.31633				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			2.14000	129.13598	2.14000	274.48247				0.00	0	35,000,000
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
FRS43 On 07/12/2023 Spot Bond			2.86000	122.31860	2.86000	259.98684				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			2.54000	101.41172	2.54000	126.68680				0.00	0	0
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	99.99986				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			2.07000	130.80989	2.07000	126.78422				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	100.15448				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	100.41677				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	101.74429				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 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			2.45500	105.45548	2.45500	105.43291				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	19.07829	104.97509	19.03001				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	23.21713	101.07593	23.16035				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	15.54329	100.44759	15.50548				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	21.61303	100.76967	21.56032				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			2.15000	114.61243	2.15000	114.58881				0.00	0	0
<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			2.30000	97.20335	2.30000	109.58082				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	98.50493				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			2.33000	96.92959	2.33000	109.27211				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	101.39598				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 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			2.34000	127.19749	2.34000	342.54697			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	101.73658			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	101.63769			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	101.55957			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	101.28441			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	101.14335			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	100.37902			0.00	0	0
<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			5.85500	103.68451	5.85500	103.66797			0.00	0	110,000,000
<b>Total FRX14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For FRX14</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
FRX15 On 14/03/2015 Spot Bond			6.70000	104.48364	6.70000	104.46493			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			7.52000	103.87114	7.52000	103.85030			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			7.84000	104.92663	7.84000	104.90471		160,720,000,000,000.00	20,500,000,000	20,250,000,000	
<b>Total FRX17 SPOT</b>								<b>160,720,000,000,000.00</b>	<b>20,500,000,000</b>	<b>20,250,000,000</b>	
<b>Total For FRX17</b>								<b>160,720,000,000,000.00</b>	<b>20,500,000,000</b>	<b>20,250,000,000</b>	
FRX18 On 14/04/2018 Spot Bond			8.04500	110.75818	8.04500	110.73431		4,827,000,000,000.00	600,000,000	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 FRX18 SPOT</b>									<b>4,827,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For FRX18</b>									<b>4,827,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
FRX19 On 15/11/2019 Spot Bond			8.51000	103.86637	8.51000	103.84285			54,483,573,000,000.00	6,402,300,000	7,172,300,000
<b>Total FRX19 SPOT</b>									<b>54,483,573,000,000.00</b>	<b>6,402,300,000</b>	<b>7,172,300,000</b>
<b>Total For FRX19</b>									<b>54,483,573,000,000.00</b>	<b>6,402,300,000</b>	<b>7,172,300,000</b>
FRX20 On 01/10/2020 Spot Bond			8.67500	103.17658	8.67500	103.15265			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			9.22000	94.57426	9.22000	94.55110			92,200,000,000,000.00	10,000,000,000	10,000,000,000
<b>Total FRX23 SPOT</b>									<b>92,200,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For FRX23</b>									<b>92,200,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
FRX24 On 10/12/2024 Spot Bond			9.36000	110.51229	9.36000	110.48467			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			9.66000	100.91485	9.66000	101.90587			193,200,000,000,000.00	20,000,000,000	20,500,000,000
<b>Total FRX26 SPOT</b>									<b>193,200,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,500,000,000</b>
<b>Total For FRX26</b>									<b>193,200,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,500,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.00500	100.08782	10.00500	100.06083			0.00	0	0
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			10.27500	81.17191	10.27500	81.14969			0.00	0	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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	100.65981			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	100.68561			0.00	0	0
<b>Total FS1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.69591			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	100.72163			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 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	100.76280				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	100.79367				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	100.92725				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	101.16153				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	101.22366				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	101.28002				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	101.29322				0.00	0	0
<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	101.33081				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	101.38722				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	101.43423				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	101.64095				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	100.56330				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 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	100.85914				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			9.16000	103.56184	9.16000	103.53650				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	101.37507				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	100.00000				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>
GRB96 On 27/10/2014 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
<b>Total GRB96 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB96</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
<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	100.05701				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	100.05820				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	100.06050				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	100.06335				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 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	100.06730				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	100.97753				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	102.32291				0.00	0	20,000,000
<b>Total GRT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For GRT02</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.23454				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	102.08281				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	100.42115				0.00	50,000,000	65,000,000
<b>Total GRT05 SPOT</b>										<b>0.00</b>	<b>50,000,000</b>	<b>65,000,000</b>
<b>Total For GRT05</b>										<b>0.00</b>	<b>50,000,000</b>	<b>65,000,000</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.92799				0.00	0	1,500,000,000
<b>Total GRT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For GRT06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.43126				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	100.65613				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	101.12069				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 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	100.54847				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	101.71500				0.00	0	0
<b>Total GSIZ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.07051				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	100.61204				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	100.88585				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	99.86539				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	99.92219				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	101.54392				0.00	0	0
<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	101.32818				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>
HILC14 On 24/10/2014 Spot Bond			100.00000	80.75221	100.00000	80.57395				0.00	0	0
<b>Total HILC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC14</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



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 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	100.14636				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			8.10783	100.67489	8.10783	100.22726				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	100.15297				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			8.46052	100.68162	8.46052	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
<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	100.16146				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			8.91075	100.69252	8.91075	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

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 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	100.17183			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	100.20418			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	100.26789			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	100.27826			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	101.72289			0.00	0	0
<b>Total HPF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF05 On 17/02/2017 Spot Bond			9.19000	105.97647	9.19000	105.95017			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			8.10000	107.67303	8.10000	107.64941		26,730,000,000.00	3,300,000	2,120,000,000	
<b>Total HWAY20 SPOT</b>								<b>26,730,000,000.00</b>	<b>3,300,000</b>	<b>2,120,000,000</b>	
<b>Total For HWAY20</b>								<b>26,730,000,000.00</b>	<b>3,300,000</b>	<b>2,120,000,000</b>	
HWAY2 On 07/12/2023 Spot Bond			1.92000	131.30935	1.92000	279.10370		0.00	0	9,704,100,000	
<b>Total HWAY23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>9,704,100,000</b>	
<b>Total For HWAY23</b>								<b>0.00</b>	<b>0</b>	<b>9,704,100,000</b>	
HWAY2 On 07/12/2024 Spot Bond			1.94000	134.03887	1.94000	284.90523		0.00	0	0	
<b>Total HWAY24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			9.39500	98.65263	9.39500	98.62760		10,154,116,000,000.00	1,080,800,000	3,604,400,000	

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 HWAY34 SPOT</b>									<b>10,154,116,000,000.00</b>	<b>1,080,800,000</b>	<b>3,604,400,000</b>
<b>Total For HWAY34</b>									<b>10,154,116,000,000.00</b>	<b>1,080,800,000</b>	<b>3,604,400,000</b>
HWAY3 On 31/07/2035 Spot Bond			9.42500	98.36160	9.42500	98.33657			0.00	0	0
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF01 On 26/03/2015 Spot Bond			100.00000	55.46655	100.00000	55.33218			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	14.39984	100.00000	14.36495			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	85.15052	100.00000	84.95611			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	38.62553	100.00000	38.53195			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	19.71630	100.00000	19.66853			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	15.90544	100.00000	15.86691			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	58.86323	100.00000	58.72063			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>
I2025 On 31/01/2025 Spot Bond			1.70000	115.98686	1.69000	116.07414			0.00	0	66,860,700,000
<b>Total I2025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>66,860,700,000</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>66,860,700,000</b>
I2038 On 31/01/2038 Spot Bond			1.89000	120.41862	1.85500	121.17335		1,478,169,000,000.00		782,100,000	61,478,400,000
<b>Total I2038 SPOT</b>								<b>1,478,169,000,000.00</b>		<b>782,100,000</b>	<b>61,478,400,000</b>
<b>Total For I2038</b>								<b>1,478,169,000,000.00</b>		<b>782,100,000</b>	<b>61,478,400,000</b>
I2046 On 31/03/2046 Spot Bond			1.94000	121.17843	1.94000	121.15413			0.00	0	47,300,576,700
<b>Total I2046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>47,300,576,700</b>
<b>Total For I2046</b>									<b>0.00</b>	<b>0</b>	<b>47,300,576,700</b>
I2050 On 31/12/2050 Spot Bond			2.00000	127.39521	2.00000	127.36950		1,024,400,000,000.00		512,200,000	29,987,140,100

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 I2050 SPOT</b>									<b>1,024,400,000,000.00</b>	<b>512,200,000</b>	<b>29,987,140,100</b>
<b>Total For I2050</b>									<b>1,024,400,000,000.00</b>	<b>512,200,000</b>	<b>29,987,140,100</b>
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	94.60000			0.00	0	2,600,000
<b>Total IBC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,600,000</b>
<b>Total For IBC01</b>									<b>0.00</b>	<b>0</b>	<b>2,600,000</b>
IBL11 On 12/03/2015 Spot Bond			7.63000	105.51444	7.63000	105.49296			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	101.48922			0.00	0	0
<b>Total IBL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.58295			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			8.13000	105.56444	8.13000	105.54159			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			8.06000	109.64464	8.06000	109.62110			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	101.32278			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			4.66000	119.61749	4.66000	119.58458			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			7.95000	104.26606	7.95000	104.24361			0.00	0	0
<b>Total IBL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	99.87377			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	99.86617			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			1.51000	102.41140	1.51000	128.21724			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 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			2.14000	104.19377	2.14000	130.16364			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	100.82131			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	101.70572			0.00	0	190,000,000
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
IBL39 On 02/04/2018 Spot Bond			8.18000	104.63187	8.18000	104.60894			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	101.24073			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	102.37700			0.00	0	0
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.70848			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			8.76500	98.07454	8.76500	98.05155			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			9.20000	92.04281	9.20000	92.02031		10,120,000,000.00		1,100,000	16,451,100,000
<b>Total IBL46 SPOT</b>								<b>10,120,000,000.00</b>		<b>1,100,000</b>	<b>16,451,100,000</b>
<b>Total For IBL46</b>								<b>10,120,000,000.00</b>		<b>1,100,000</b>	<b>16,451,100,000</b>
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.05149			0.00	0	0
<b>Total IBL48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49 On 02/04/2018 Spot Bond			8.26000	99.46475	8.26000	99.44276			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			9.25000	99.24439	9.25000	99.19700			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 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	99.94646				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	99.94487				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			7.89000	98.79468	7.89000	98.77356				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			8.54500	98.50641	8.54500	98.48365				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	99.93865				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	101.39640				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			7.83000	105.46337	7.83000	105.44100				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			8.50500	106.72846	8.50500	106.70390				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			9.60000	108.61489	9.60000	108.58676				0.00	0	0
<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	100.51386				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	100.07057				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	0.00474	100.00000	0.00473				0.00	0	50,000,000,000

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 IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000,000</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000,000</b>
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.11220				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	100.11711				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			8.85500	99.78394	8.85500	99.76032				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	101.37214	5.00000	101.35846				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	101.37214	5.00000	101.35846				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	99.97272	5.00000	99.95908				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	101.37214	5.00000	101.35846				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	101.48536	4.00000	101.47444				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	101.29204				0.00	0	0
<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	101.23912				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	100.68810				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>
IDW01L On 30/06/2016 Spot Bond			100.00000	26.92845	100.00000	35.85544				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 IDW01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW02L On 30/06/2016 Spot Bond			100.00000	26.77653	100.00000	35.65316				0.00	0	0
<b>Total IDW02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW03L On 30/06/2016 Spot Bond			100.00000	26.77653	100.00000	35.65316				0.00	0	0
<b>Total IDW03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			9.20000	109.07534	9.20000	109.04853				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	100.59809				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	100.59809				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	101.59019				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	8.13429	100.00000	8.11458				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>
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	101.52411				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	101.39562				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			8.88000	103.28243	8.88000	103.25805				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	101.13339				0.00	0	0
<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	100.79992				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 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	99.20763				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	10.27872	100.00000	10.25382				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>
IN253U On 04/07/2015 Spot Bond			100.00000	57.60149	100.00000	57.42166				0.00	0	0
<b>Total IN253U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN253U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN255U On 11/09/2014 Spot Bond			100.00000	89.24205	100.00000	89.02439				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>
IN262U On 15/01/2015 Spot Bond			100.00000	68.22430	100.00000	68.09701				0.00	0	0
<b>Total IN262U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN262U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN431U On 29/07/2014 Spot Bond			100.00000	81.19500	100.00000	99.72678				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	99.58392	100.00000	99.31694				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	97.75066	100.00000	97.49342				0.00	0	0
<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	95.97798	100.00000	95.72998				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	94.26845	100.00000	94.02919				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	96.87500	100.00000	96.12403				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	93.22963	100.00000	92.54412				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 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	95.68742	100.00000	95.08180				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>
IN442U On 14/10/2014 Spot Bond			100.00000	89.56434	100.00000	88.91058				0.00	0	0
<b>Total IN442U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN442U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN443U On 21/10/2014 Spot Bond			100.00000	85.20105	100.00000	84.60937				0.00	0	0
<b>Total IN443U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN443U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN470U On 21/10/2014 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
<b>Total IN470U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN470U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN471U On 28/10/2014 Spot Bond			100.00000	80.04386	100.00000	79.86871				0.00	0	0
<b>Total IN471U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN471U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA432 On 05/08/2014 Spot Bond			6.00000	99.88506	6.00000	99.77039				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			6.05000	99.76848	6.05000	99.65313				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			6.15000	99.53043	6.15000	99.41373				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			6.15000	99.29730	6.15000	99.18114				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			6.25000	98.81557	6.25000	98.69866				0.00	0	0
<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>
INA442 On 14/10/2014 Spot Bond			6.25000	98.69866	6.25000	98.58204				0.00	0	0
<b>Total INA442 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA442</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA443 On 21/10/2014 Spot Bond			6.25000	98.58204	6.25000	98.46569				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 INA443 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA443</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.67648				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			10.99875	102.55758	10.99875	101.86312				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			10.99875	100.86862	10.99875	100.84143				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	100.78873				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	101.33892				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	100.77301				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	102.06587	6.50000	102.04803				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	100.85443				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	100.52154				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	95.57843				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	100.77430				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	100.23139				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	100.75441				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	102.13991				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	100.62540				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	100.62029				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>
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	101.45029				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	101.32812				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	101.21766				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	101.20333				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	101.02136				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	102.15897				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	100.21364				0.00	0	0
<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	101.10301				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 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	100.58469				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>
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	100.19491				0.00	0	0
<b>Total ING263 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING263</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	100.71037				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	101.03408				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	101.56452				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	98.23665				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>
IP271U On 09/10/2014 Spot Bond			100.00000	83.52403	100.00000	83.33333				0.00	0	0
<b>Total IP271U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP271U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.52879				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	100.25980				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	100.26358				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			8.64000	102.92913	8.64000	102.90534				0.00	0	0
<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	100.51618				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 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	100.52937			0.00	0	80,000,000
<b>Total IPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For IPF08</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.53819			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>
IPFC02 On 15/10/2014 Spot Bond				100.00000	0.00000	100.21737			0.00	0	0
<b>Total IPFC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.40500	101.58390	9.40500	101.55853			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	100.85838			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			8.66000	106.29011	8.66000	106.26562		18,186,000,000.00		2,100,000	1,252,100,000
<b>Total IPL6 SPOT</b>								<b>18,186,000,000.00</b>		<b>2,100,000</b>	<b>1,252,100,000</b>
<b>Total For IPL6</b>								<b>18,186,000,000.00</b>		<b>2,100,000</b>	<b>1,252,100,000</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.40074			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	100.34969			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	101.70797			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	101.55418			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	100.80336			0.00	0	0
<b>Total IV013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV014 On 22/06/2015 Spot Bond			8.81000	102.51637	8.81000	102.49221			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 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	102.63752				0.00	0	0
<b>Total IV015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.20547				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			3.23000	96.80833	3.23000	120.93381				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			3.71000	137.91645	3.71000	137.88222				0.00	0	260,000,000
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.57292				0.00	0	0
<b>Total IV022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.36324				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	100.25958				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	101.03227				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	100.68415				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			3.69000	95.44028	3.69000	96.24972				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			3.69000	95.36071	3.69000	102.32352				0.00	0	0
<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	101.11284				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 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	101.79738				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	100.79992				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			10.38500	113.51841	10.38500	113.48719				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	100.10847				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			3.81000	136.39399	3.81000	136.35978				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>
IV430U On 24/07/2014 Spot Bond			100.00000	81.19503	100.00000	81.19503				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	99.05139	100.00000	98.78725				0.00	0	0
<b>Total IV432U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV432U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV433U On 14/08/2014 Spot Bond			100.00000	97.23754	100.00000	96.98299				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	96.81539	100.00000	96.07634				0.00	0	0
<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	96.77419	100.00000	96.00000				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>
IV442U On 16/10/2014 Spot Bond			100.00000	90.49955	100.00000	89.95763				0.00	0	0
<b>Total IV442U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV442U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV443U On 23/10/2014 Spot Bond			100.00000	86.83771	100.00000	86.33865				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 IV443U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV443U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV444U On 30/10/2014 Spot Bond			100.00000	83.48125	100.00000	83.02002			000,000,000,000,000.00	20,000,000,000	20,000,000,000
<b>Total IV444U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>
<b>Total For IV444U</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	101.10972			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	100.17107			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	101.21371			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>
IVA430 On 24/07/2014 Spot Bond			6.00000	97.08738	6.00000	97.08738			0.00	0	0
<b>Total IVA430 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA430</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA432 On 07/08/2014 Spot Bond			6.00000	99.85227	6.00000	99.73768			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			6.15000	99.38044	6.15000	99.26409			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			6.15000	99.26409	6.15000	99.14801			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			6.25000	98.78214	6.25000	98.66532			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>
IVA442 On 16/10/2014 Spot Bond			6.25000	98.66532	6.25000	98.54877			0.00	0	0
<b>Total IVA442 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA442</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	101.64432			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	100.66860			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	100.42431				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	100.43747				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	101.38503				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	101.27447				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	101.42791				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	101.10471				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	100.25989				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	100.26178				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	100.26557				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	100.24853				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	100.14541				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	99.98054				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	100.77467				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	101.43989				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	101.14258				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	101.13056				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	100.49992				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	100.31744				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	100.07432				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	99.98276				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	100.71653				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	100.55174				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	100.56687				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	100.56686				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>
IVC036 On 16/07/2019 Spot Bond			9.10500	105.96789	9.10500	101.02292				0.00	0	0
<b>Total IVC036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC037 On 16/07/2019 Spot Bond			100.00000	15.90249	100.00000	15.84269				0.00	0	0
<b>Total IVC037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	9.62325	100.00000	9.58093				0.00	0	0
<b>Total IVC038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.18002				0.00	0	0
<b>Total IVC039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			9.25000	105.34886	9.25000	105.29822				0.00	0	500,000,000
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
IVF57U On 12/02/2015 Spot Bond			100.00000	65.46003	100.00000	65.30145				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	100.70953				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	82.52197	100.00000	82.34020				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	100.72018				0.00	0	5,000,000,000
<b>Total JDG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For JDG03</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
JDG03L On 21/02/2016 Spot Bond			100.00000	24.79205	100.00000	24.73199				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	100.90212				0.00	0	2,400,000,000

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 JDG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,400,000,000</b>
<b>Total For JDG04</b>										<b>0.00</b>	<b>0</b>	<b>2,400,000,000</b>
JDG07L On 14/11/2014 Spot Bond			100.00000	95.83333	100.00000	95.58442				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	93.89363	100.00000	93.65831				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	81.24500	100.00000	66.07877				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	75.43111	100.00000	75.28800				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	65.44364	100.00000	65.28511				0.00	0	0
<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	60.39386	100.00000	60.24756				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>
KAP00L On 13/06/2017 Spot Bond				100.00000	0.00000	100.91642				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>
KAP00L On 13/06/2019 Spot Bond				100.00000	0.00000	100.95181				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>
KAP00L On 06/06/2019 Spot Bond				100.00000	0.00000	100.68601				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	99.28058	100.00000	98.92473				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>
KSB00L On 31/08/2017 Spot Bond				100.00000	0.00000	103.40671				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>
KSB00L On 01/11/2017 Spot Bond				100.00000	0.00000	99.90311				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 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			8.50000	142.57640	8.50000	142.54415			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	100.99823			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	100.74503			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	101.21834			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	101.17440			0.00	0	500,000,000
<b>Total LBK06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For LBK06</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	99.94132			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			8.76000	100.65482	8.76000	100.63099		56,940,000,000.00		6,500,000	1,346,500,000
<b>Total LGL02 SPOT</b>								<b>56,940,000,000.00</b>		<b>6,500,000</b>	<b>1,346,500,000</b>
<b>Total For LGL02</b>								<b>56,940,000,000.00</b>		<b>6,500,000</b>	<b>1,346,500,000</b>
LGL03 On 03/04/2018 Spot Bond			8.91000	72.55518	8.91000	98.48771		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			9.35000	103.32923	9.35000	103.30315		7,480,000,000.00		800,000	800,000
<b>Total LGL04 SPOT</b>								<b>7,480,000,000.00</b>		<b>800,000</b>	<b>800,000</b>
<b>Total For LGL04</b>								<b>7,480,000,000.00</b>		<b>800,000</b>	<b>800,000</b>
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.31217		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			10.63000	101.40622	10.63000	101.37753		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	101.43361		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 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	101.39171			0.00	0	0
<b>Total LRFA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.48531			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	101.59756			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	100.29466			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	98.73244			0.00	0	0
<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	100.00000			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	99.59495			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	99.31772			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>
MAQ05 On 23/10/2014 Spot Bond			100.00000	80.93126	100.00000	80.75221		400,000,000,000,000.00	4,000,000,000	4,000,000,000	
<b>Total MAQ056 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>4,000,000,000</b>	<b>4,000,000,000</b>	
<b>Total For MAQ056</b>								<b>10,000,000,000,000.00</b>	<b>4,000,000,000</b>	<b>4,000,000,000</b>	
MAQ08 On 11/12/2014 Spot Bond			100.00000	73.00000	100.00000	72.85429		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	95.83333	100.00000	95.58442		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	102.62546		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 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	100.60562				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	89.10412	100.00000	88.88889				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	80.00000	100.00000	99.72678				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>
MAQ26 On 24/07/2014 Spot Bond			100.00000	66.66670	100.00000	66.66670				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>
MAQ27 On 25/08/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	20,000,000,000
<b>Total MAQ27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For MAQ27U</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.26576				0.00	0	0
<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	100.44435				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	100.41110				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	101.02382				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	101.49364				0.00	0	300,000,000
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For MBF030</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.78702				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	100.81023				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 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>
MBF034 On 10/12/2016 Spot Bond				100.00000	0.00000	101.14943			0.00	0	0
<b>Total MBF035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF035 On 11/11/2014 Spot Bond				100.00000	0.00000	101.30813			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>
MBF036 On 11/11/2016 Spot Bond				100.00000	0.00000	101.49497			0.00	0	0
<b>Total MBF037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF037 On 15/04/2015 Spot Bond				100.00000	0.00000	100.20119			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>
MBF038 On 17/04/2017 Spot Bond				100.00000	0.00000	100.18049			0.00	0	0
<b>Total MBF039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP22 On 09/09/2014 Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0
<b>Total MBP22U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP23 On 13/02/2015 Spot Bond			100.00000	65.81672	100.00000	65.65728			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	22.94059	100.00000	22.88502			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	56.00730	100.00000	55.87162			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			8.68500	103.87484	8.68500	103.85071		5,211,000,000.00	600,000	120,600,000	
<b>Total MBSA01 SPOT</b>								<b>5,211,000,000.00</b>	<b>600,000</b>	<b>120,600,000</b>	
<b>Total For MBSA01</b>								<b>5,211,000,000.00</b>	<b>600,000</b>	<b>120,600,000</b>	
MBSA0 On 15/04/2019 Spot Bond			8.57500	103.78952	8.57500	103.76572		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>	
MCB3W On 13/12/2014 Spot Bond				100.00000	0.00000	100.95291		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 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	100.88581				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	100.24088				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	102.07105				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	102.08598				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	102.16062				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	100.36191				0.00	0	0
<b>Total MEFSA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.38082				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			7.99500	103.85131	7.99500	103.82906				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			8.75500	102.71028	8.75500	102.68637				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			9.53000	103.15559	9.53000	103.12950				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			6.38000	102.14328	6.38000	102.12586				0.00	0	0
<b>Total MET01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MET01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.69074				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 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	100.71649			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			9.55000	103.89795	9.55000	103.87130			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			7.63000	104.05138	7.63000	104.03021		6,867,000,000.00		900,000	4,990,900,000
<b>Total MGL01 SPOT</b>								<b>6,867,000,000.00</b>		<b>900,000</b>	<b>4,990,900,000</b>
<b>Total For MGL01</b>								<b>6,867,000,000.00</b>		<b>900,000</b>	<b>4,990,900,000</b>
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.19749			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			8.92000	101.06318	8.92000	101.03908			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	100.80070			0.00	0	0
<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			9.40500	108.25104	9.40500	106.81940			0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMS01 On 10/12/2016 Spot Bond			100.00000	15.11559	100.00000	15.07897			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	101.59249			0.00	0	0
<b>Total MQB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MQB02 On 31/05/2017 Spot Bond			8.62000	101.01465	8.62000	100.99136		80,166,000,000.00		9,300,000	60,000,000
<b>Total MQB02 SPOT</b>								<b>80,166,000,000.00</b>		<b>9,300,000</b>	<b>60,000,000</b>
<b>Total For MQB02</b>								<b>80,166,000,000.00</b>		<b>9,300,000</b>	<b>60,000,000</b>
MTN03 On 13/07/2015 Spot Bond			7.73000	101.87553	7.73000	101.85454			0.00	0	1,950,000,000
<b>Total MTN03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,950,000,000</b>
<b>Total For MTN03</b>									<b>0.00</b>	<b>0</b>	<b>1,950,000,000</b>
MTN04 On 13/07/2017 Spot Bond			8.56000	104.45781	8.56000	104.43402		302,184,349,600,000.00		35,301,910,000	9,194,370,000

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 MTN04 SPOT</b>									<b>12,184,349,600,000.00</b>	<b>35,301,910,000</b>	<b>9,194,370,000</b>
<b>Total For MTN04</b>									<b>12,184,349,600,000.00</b>	<b>35,301,910,000</b>	<b>9,194,370,000</b>
N4A211On 14/08/2020 Spot Bond			100.89771	7.08844	100.89771	7.07113			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>
N4A302On 14/08/2020 Spot Bond			100.61875	7.18088	100.61875	7.16339			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>
N4A305On 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>
N4A308On 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>
N4A311On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405On 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>
N4A408On 14/08/2020 Spot Bond				100.00000	0.00000	101.42908			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	101.44952			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>
N4A502On 14/08/2020 Spot Bond				100.00000	0.00000	101.45959			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>
N4B508On 14/08/2020 Spot Bond				100.00000	0.00000	101.58264			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>
N4C508On 14/08/2020 Spot Bond				100.00000	0.00000	101.72592			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>
N4D68lOn 14/08/2020 Spot Bond			100.00000	0.45426	100.00000	0.45316			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 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	0.45426	100.00000	0.45316				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			8.96500	97.50361	8.96500	97.48038				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>
NBK10A On 25/07/2016 Spot Bond			7.58000	98.85786	7.58000	98.83787				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>
NBK11A On 28/11/2020 Spot Bond			9.07000	100.77011	9.07000	100.74582				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>
NBK11B On 27/10/2014 Spot Bond				100.00000	0.00000	100.16326				0.00	0	200,000,000
<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>
NBK12A On 19/03/2021 Spot Bond			8.85500	105.93803	8.85500	105.91309				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>
NBK12B On 20/02/2015 Spot Bond				100.00000	0.00000	101.33903				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>
NBK13A On 19/03/2024 Spot Bond			9.30000	106.16658	9.30000	106.14036				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>
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	102.60058				0.00	0	397,855,000
<b>Total NBK13B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>397,855,000</b>
<b>Total For NBK13B</b>										<b>0.00</b>	<b>0</b>	<b>397,855,000</b>
NBK14A On 26/06/2021 Spot Bond			9.05500	102.01482	9.05500	101.89079				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>
NBK14B On 27/08/2015 Spot Bond				100.00000	0.00000	101.40812				0.00	0	0
<b>Total NBK14B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15A On 27/08/2017 Spot Bond				100.00000	0.00000	102.65309				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 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	100.32870			0.00	5,000,000,000	5,000,000,000
<b>Total NBK16B SPOT</b>									<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For NBK16B</b>									<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.24923			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	100.66113			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	100.57035			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	100.59611			0.00	0	0
<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			7.33000	107.31385	7.33000	107.29285		41,781,000,000.00		5,700,000	670,000,000
<b>Total NBK2A SPOT</b>								<b>41,781,000,000.00</b>		<b>5,700,000</b>	<b>670,000,000</b>
<b>Total For NBK2A</b>								<b>41,781,000,000.00</b>		<b>5,700,000</b>	<b>670,000,000</b>
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.34488		0.00		0	450,000,000
<b>Total NBK2B SPOT</b>								<b>0.00</b>		<b>0</b>	<b>450,000,000</b>
<b>Total For NBK2B</b>								<b>0.00</b>		<b>0</b>	<b>450,000,000</b>
NBK3A On 09/09/2019 Spot Bond			8.58500	115.79049	8.58500	115.76404		14,594,500,000.00		1,700,000	431,700,000
<b>Total NBK3A SPOT</b>								<b>14,594,500,000.00</b>		<b>1,700,000</b>	<b>431,700,000</b>
<b>Total For NBK3A</b>								<b>14,594,500,000.00</b>		<b>1,700,000</b>	<b>431,700,000</b>
NBK4 On 28/10/2024 Spot Bond			10.67500	35.36083	10.67500	35.35101		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			7.53000	104.13706	7.53000	104.11602		0.00		0	950,000,000
<b>Total NBK6A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>950,000,000</b>
<b>Total For NBK6A</b>								<b>0.00</b>		<b>0</b>	<b>950,000,000</b>
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.50004		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	100.15559		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 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			7.83000	105.56530	7.83000	105.54327			7,047,000,000.00	900,000	450,900,000
<b>Total NBK9A SPOT</b>									<b>7,047,000,000.00</b>	<b>900,000</b>	<b>450,900,000</b>
<b>Total For NBK9A</b>									<b>7,047,000,000.00</b>	<b>900,000</b>	<b>450,900,000</b>
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.66038			0.00	0	0
<b>Total NBK9B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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
<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	102.01869			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	101.55918			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	100.42994			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	100.25492			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	101.16567			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	90.94534			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 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	101.10417				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	100.05859				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	100.06378				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	99.98009				0.00	0	0
<b>Total NCLN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6: On 13/07/2016 Spot Bond				100.00000	0.00000	100.28815				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	87.21678				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	100.73139				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	101.55705				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	100.74993				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	100.70875				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	100.37380				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 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	100.68349				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	100.66929				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	100.66879				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	99.94473				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	100.77826				0.00	0	0
<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			9.84500	105.75423	9.84500	108.62813				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	100.77318				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			9.88000	104.47662	9.88000	107.42020				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	100.77826				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	100.69478				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	100.69596				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	0.00000	100.49324				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 NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			8.58000	105.89506	8.58000	105.87088				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	100.07162				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	101.37212				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			9.96500	103.60464	9.96500	106.25448				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	100.42546				0.00	0	0
<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	100.34216				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			12.01000	112.81154	12.01000	112.77579				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	111.86757				0.00	200,000,000	200,000,000
<b>Total NEDH1B SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For NEDH1B</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.36434				0.00	0	0
<b>Total NHM001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			2.15000	166.85630	2.15000	166.82190				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			8.60000	103.57736	8.60000	103.55366				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	100.83767				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 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	100.80315				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>
NQ1A1 On 22/05/2020 Spot Bond			9.23000	107.12108	9.23000	107.27169				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>
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.29099				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>
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.43397				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>
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.21794				0.00	0	0
<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	101.26365				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	101.23625				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			9.43000	107.13074	9.43000	108.54232				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	101.26370				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	101.29104				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	101.27278				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			9.63000	107.14059	9.63000	107.28606				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 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	101.32765				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	101.30931				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	101.31844				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	101.65589				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	101.54468				0.00	0	0
<b>Total NQF1D6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.34583				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			8.44500	115.53368	8.44500	115.50758				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			8.80500	122.87849	8.80500	122.84972				0.00	0	200,000,000
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NRA02: On 31/05/2023 Spot Bond			2.04500	172.51285	2.04500	172.47777				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			9.22000	125.78399	9.22000	125.75302				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	101.86387				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	99.94330				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 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	100.64052			0.00	0	0
<b>Total NTC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.69527			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	101.19151			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	101.23370			0.00	100,000,000	100,000,000
<b>Total NTC18 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For NTC18</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	101.41257			0.00	0	0
<b>Total NYT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	101.77496			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>
NYT13U On 28/05/2020 Spot Bond			100.00000	18.16173	100.00000	18.11773			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	37.78321	100.00000	37.69168			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			6.86000	104.66816	6.86000	104.64887		4,802,000,000.00	700,000	430,700,000	
<b>Total OML01 SPOT</b>								<b>4,802,000,000.00</b>	<b>700,000</b>	<b>430,700,000</b>	
<b>Total For OML01</b>								<b>4,802,000,000.00</b>	<b>700,000</b>	<b>430,700,000</b>	
OTCA2 On 31/07/2016 Spot Bond			100.00000	16.69603	100.00000	16.65558		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>	
PBET01 On 13/09/2015 Spot Bond				100.00000	0.00000	97.16000		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	58.56467	100.00000	58.42279		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 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	101.48528				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	100.09244				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	101.01543				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	100.94439				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>
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	101.01082				0.00	0	0
<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>
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	100.91211				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>
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	99.93890				0.00	0	200,000,000
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For PPC003</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
PPC004 On 30/06/2021 Spot Bond			9.50500	102.30250	9.50500	102.16610				0.00	0	0
<b>Total PPC004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	99.99984				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	99.99981				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	99.99979				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	99.99976				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 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	99.99961			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	99.99958			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	99.93735			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			6.63000	105.82730	6.63000	105.80825		563,550,000,000.00		85,000,000	85,000,000
<b>Total R009 SPOT</b>								<b>563,550,000,000.00</b>		<b>85,000,000</b>	<b>85,000,000</b>
<b>Total For R009</b>								<b>563,550,000,000.00</b>		<b>85,000,000</b>	<b>85,000,000</b>
R009P On 15/09/2014 Spot Bond			6.23500	99.18672	6.23500	99.16992			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			7.92000	41.26464	7.92000	41.25588			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			6.64000	112.32180	6.63000	112.31322		728,541,410,880,000.00	109,720,092,000	513,140,046,000	
<b>Total R157 SPOT</b>								<b>728,541,410,880,000.00</b>	<b>109,720,092,000</b>	<b>513,140,046,000</b>	
<b>Total For R157</b>								<b>728,541,410,880,000.00</b>	<b>109,720,092,000</b>	<b>513,140,046,000</b>	
R158 On 15/09/2015 Spot Bond			6.63000	112.33313	6.63000	112.31322			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			6.53000	92.99375	6.53000	92.97751			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			6.63000	118.41095	6.63000	118.38996			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			6.46000	87.33227	6.46000	87.31718			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			8.13500	119.32583	8.10000	119.60404		194,408,027,292,000.00	638,525,879,200	1,888,858,389,600	

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 R186 SPOT</b>									<b>14,408,027,292,000.00</b>	<b>638,525,879,200</b>	<b>388,858,389,600</b>
<b>Total For R186</b>									<b>14,408,027,292,000.00</b>	<b>638,525,879,200</b>	<b>388,858,389,600</b>
R187P On 21/12/2026 Spot Bond			7.84000	38.54687	7.84000	38.53877			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			7.76000	36.06371	7.76000	36.05621			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			1.64000	285.17541	1.64000	285.12056		501,840,000,000.00	306,000,000	19,030,947,700	
<b>Total R197 SPOT</b>								<b>501,840,000,000.00</b>	<b>306,000,000</b>	<b>19,030,947,700</b>	
<b>Total For R197</b>								<b>501,840,000,000.00</b>	<b>306,000,000</b>	<b>19,030,947,700</b>	
R201 On 21/12/2014 Spot Bond			5.88000	101.99257	5.86500	101.98249		4,704,000,000,000.00	800,000,000	63,700,000,000	
<b>Total R201 SPOT</b>								<b>4,704,000,000,000.00</b>	<b>800,000,000</b>	<b>63,700,000,000</b>	
<b>Total For R201</b>								<b>4,704,000,000,000.00</b>	<b>800,000,000</b>	<b>63,700,000,000</b>	
R202 On 07/12/2033 Spot Bond			1.83000	228.25548	1.83000	228.21037		16,453,898,379,000.00	8,991,201,300	150,452,281,300	
<b>Total R202 SPOT</b>								<b>16,453,898,379,000.00</b>	<b>8,991,201,300</b>	<b>150,452,281,300</b>	
<b>Total For R202</b>								<b>16,453,898,379,000.00</b>	<b>8,991,201,300</b>	<b>150,452,281,300</b>	
R2023 On 28/02/2023 Spot Bond			7.92000	102.12391	7.90000	102.22463		580,339,672,800,000.00	452,063,090,000	538,771,090,000	
<b>Total R2023 SPOT</b>								<b>10,339,672,800,000.00</b>	<b>452,063,090,000</b>	<b>538,771,090,000</b>	
<b>Total For R2023</b>								<b>10,339,672,800,000.00</b>	<b>452,063,090,000</b>	<b>538,771,090,000</b>	
R203 On 15/09/2017 Spot Bond			7.07000	106.29753	7.06000	106.30572		039,413,614,000,000.00	288,460,200,000	927,188,369,900	
<b>Total R203 SPOT</b>								<b>19,413,614,000,000.00</b>	<b>288,460,200,000</b>	<b>927,188,369,900</b>	
<b>Total For R203</b>								<b>19,413,614,000,000.00</b>	<b>288,460,200,000</b>	<b>927,188,369,900</b>	
R2030 On 31/01/2030 Spot Bond			8.53500	95.40368	8.53500	95.38167		206,401,905,000,000.00	24,183,000,000	543,822,300,000	
<b>Total R2030 SPOT</b>								<b>16,401,905,000,000.00</b>	<b>24,183,000,000</b>	<b>543,822,300,000</b>	
<b>Total For R2030</b>								<b>16,401,905,000,000.00</b>	<b>24,183,000,000</b>	<b>543,822,300,000</b>	
R2032 On 31/03/2032 Spot Bond			8.70000	97.68404	8.70000	98.63808		257,520,000,000,000.00	29,600,000,000	39,645,000,000	
<b>Total R2032 SPOT</b>								<b>17,520,000,000,000.00</b>	<b>29,600,000,000</b>	<b>39,645,000,000</b>	
<b>Total For R2032</b>								<b>17,520,000,000,000.00</b>	<b>29,600,000,000</b>	<b>39,645,000,000</b>	
R2037 On 31/01/2037 Spot Bond			8.83500	96.70411	8.83500	96.68102		583,608,720,730,500.00	66,056,448,300	165,426,448,300	
<b>Total R2037 SPOT</b>								<b>13,608,720,730,500.00</b>	<b>66,056,448,300</b>	<b>165,426,448,300</b>	
<b>Total For R2037</b>								<b>13,608,720,730,500.00</b>	<b>66,056,448,300</b>	<b>165,426,448,300</b>	
R204 On 21/12/2018 Spot Bond			7.34500	103.24215	7.33500	103.25939		942,092,794,149,000.00	128,263,144,200	317,752,583,100	
<b>Total R204 SPOT</b>								<b>12,092,794,149,000.00</b>	<b>128,263,144,200</b>	<b>317,752,583,100</b>	
<b>Total For R204</b>								<b>12,092,794,149,000.00</b>	<b>128,263,144,200</b>	<b>317,752,583,100</b>	
R2044 On 31/01/2044 Spot Bond			8.91500	97.63316	8.91500	98.21939		98,956,500,000,000.00	11,100,000,000	42,900,000,000	



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 R2044 SPOT</b>									<b>18,956,500,000,000.00</b>	<b>11,100,000,000</b>	<b>42,900,000,000</b>
<b>Total For R2044</b>									<b>18,956,500,000,000.00</b>	<b>11,100,000,000</b>	<b>42,900,000,000</b>
R2048 On 28/02/2048 Spot Bond			8.92500	101.71984	8.92500	101.69571			738,425,047,500,000.00	82,736,700,000	360,271,576,900
<b>Total R2048 SPOT</b>									<b>18,425,047,500,000.00</b>	<b>82,736,700,000</b>	<b>360,271,576,900</b>
<b>Total For R2048</b>									<b>18,425,047,500,000.00</b>	<b>82,736,700,000</b>	<b>360,271,576,900</b>
R207 On 15/01/2020 Spot Bond			7.56500	98.88283	7.55000	98.92849			953,815,576,000,000.00	258,270,400,000	594,275,300,000
<b>Total R207 SPOT</b>									<b>3,815,576,000,000.00</b>	<b>258,270,400,000</b>	<b>594,275,300,000</b>
<b>Total For R207</b>									<b>3,815,576,000,000.00</b>	<b>258,270,400,000</b>	<b>594,275,300,000</b>
R208 On 31/03/2021 Spot Bond			7.72500	97.18889	7.70500	97.26847			481,428,317,695,000.00	321,220,494,200	876,795,845,900
<b>Total R208 SPOT</b>									<b>1,428,317,695,000.00</b>	<b>321,220,494,200</b>	<b>876,795,845,900</b>
<b>Total For R208</b>									<b>1,428,317,695,000.00</b>	<b>321,220,494,200</b>	<b>876,795,845,900</b>
R209 On 31/03/2036 Spot Bond			8.77500	77.73320	8.74500	77.94909			036,692,975,590,000.00	232,101,763,600	459,125,743,100
<b>Total R209 SPOT</b>									<b>16,692,975,590,000.00</b>	<b>232,101,763,600</b>	<b>459,125,743,100</b>
<b>Total For R209</b>									<b>16,692,975,590,000.00</b>	<b>232,101,763,600</b>	<b>459,125,743,100</b>
R210 On 31/03/2028 Spot Bond			1.81000	170.99093	1.81000	170.95726			15,926,436,341,000.00	8,799,136,100	24,120,390,700
<b>Total R210 SPOT</b>									<b>15,926,436,341,000.00</b>	<b>8,799,136,100</b>	<b>24,120,390,700</b>
<b>Total For R210</b>									<b>15,926,436,341,000.00</b>	<b>8,799,136,100</b>	<b>24,120,390,700</b>
R211 On 31/01/2017 Spot Bond			0.81000	130.44304	0.81000	130.42086			421,200,000,000.00	520,000,000	83,438,168,100
<b>Total R211 SPOT</b>									<b>421,200,000,000.00</b>	<b>520,000,000</b>	<b>83,438,168,100</b>
<b>Total For R211</b>									<b>421,200,000,000.00</b>	<b>520,000,000</b>	<b>83,438,168,100</b>
R212 On 31/01/2022 Spot Bond			1.57000	135.33219	1.57000	135.30635			104,731,654,200,000.00	66,708,060,000	121,363,037,700
<b>Total R212 SPOT</b>									<b>14,731,654,200,000.00</b>	<b>66,708,060,000</b>	<b>121,363,037,700</b>
<b>Total For R212</b>									<b>14,731,654,200,000.00</b>	<b>66,708,060,000</b>	<b>121,363,037,700</b>
R213 On 28/02/2031 Spot Bond			8.59500	88.89818	8.54500	89.27226			904,798,100,388,500.00	221,616,998,300	414,066,674,400
<b>Total R213 SPOT</b>									<b>14,798,100,388,500.00</b>	<b>221,616,998,300</b>	<b>414,066,674,400</b>
<b>Total For R213</b>									<b>14,798,100,388,500.00</b>	<b>221,616,998,300</b>	<b>414,066,674,400</b>
R214 On 28/02/2041 Spot Bond			8.85000	78.75835	8.85000	78.73981			497,843,470,000,000.00	282,242,200,000	770,739,591,100
<b>Total R214 SPOT</b>									<b>17,843,470,000,000.00</b>	<b>282,242,200,000</b>	<b>770,739,591,100</b>
<b>Total For R214</b>									<b>17,843,470,000,000.00</b>	<b>282,242,200,000</b>	<b>770,739,591,100</b>
R226C On 15/09/2014 Spot Bond			5.83500	99.23850	5.83500	99.22276			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			6.69000	95.93627	6.69000	95.91912			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			6.53000	92.99375	6.53000	92.97751			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 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			6.45000	90.16734	6.45000	90.15179				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			6.46000	87.33227	6.46000	87.31718				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			5.87000	97.72122	5.87000	97.70587				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			6.60000	94.34683	6.60000	94.33009				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			6.47000	91.49351	6.47000	91.47759				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			6.45000	88.65901	6.45000	88.64363				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			6.51000	85.76956	6.51000	85.75455				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			7.03500	81.85307	7.03500	81.83761				0.00	0	0
<b>Total R331C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			7.08500	78.94213	7.08500	78.92712				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			7.34000	75.51367	7.34000	75.49880				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			7.32000	72.90223	7.32000	72.88791				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			7.30000	70.39469	7.30000	70.38090				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 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			7.29000	67.95113	7.29000	67.93784				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			7.51000	64.74644	7.51000	64.73339				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			7.49000	62.48019	7.49000	62.46763				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			7.62500	59.68692	7.62500	59.67471				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			7.59500	57.61795	7.59500	57.60622				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			7.56500	55.63680	7.56500	55.62551				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			7.53500	53.73932	7.53500	53.72846				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			7.49500	51.96611	7.49500	51.95567				0.00	0	0
<b>Total R343C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R343C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R344C On 21/12/2023 Spot Bond			7.45500	50.27083	7.45500	50.26078				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			8.04000	45.83712	8.04000	45.82725				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			8.00000	44.24221	8.00000	44.23273				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			7.96000	42.71926	7.96000	42.71015				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 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			7.92000	41.26464	7.92000	41.25588				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			7.88000	39.87492	7.88000	39.86650				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			7.84000	38.54687	7.84000	38.53877				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			7.80000	37.27743	7.80000	37.26964				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			7.76000	36.06371	7.76000	36.05621				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	100.31322				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	101.46061				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	100.33730				0.00	0	0
<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	100.24192				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	16.99244	100.00000	16.95126				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	8.69474	100.00000	8.67368				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	18.84800	100.00000	18.80233				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 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	100.99274				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	100.94076				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	101.44348				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	102.92369				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	100.58452				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	101.23349				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	100.20508				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	101.82553				0.00	0	0
<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	102.09705				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	101.72137				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	100.96886				0.00	0	0
<b>Total RES24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	100.41667				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 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	100.14272				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	101.20511				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	101.00277				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	102.13708				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	100.82874				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	99.89975				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	99.91001				0.00	0	0
<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	99.91001				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	100.89709				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	101.00119				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	101.33891				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 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	108.31686	12.35000	108.28101				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	101.14249				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	15.17730	100.00000	15.14053				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	101.60645				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	100.27885				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	100.15681				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	101.00777				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	101.83381				0.00	0	0
<b>Total RPG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.69528				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>
RPP01I On 31/08/2018 Spot Bond			100.00000	2.60047	100.00000	2.59424				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>
RPP04I On 07/10/2016 Spot Bond			100.00000	14.15742	100.00000	14.12312				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>
RPP07I On 31/01/2016 Spot Bond			100.00000	26.08754	100.00000	26.02435				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 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>
RPP08I On 30/04/2020 Spot Bond			100.00000	11.93980	100.00000	11.85131				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>
RPP09I On 21/11/2016 Spot Bond			100.00000	26.04263	100.00000	25.97954				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>
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	103.12940				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>
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	99.91456				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			9.00500	107.46177	9.00500	107.43591			7,204,000,000.00	800,000	760,800,000	
<b>Total RW21 SPOT</b>									<b>7,204,000,000.00</b>	<b>800,000</b>	<b>760,800,000</b>	
<b>Total For RW21</b>									<b>7,204,000,000.00</b>	<b>800,000</b>	<b>760,800,000</b>	
RW23 On 10/12/2023 Spot Bond			9.15000	93.92212	9.15000	103.45957			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			9.69500	88.05616	9.69500	105.53773			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	98.69486			0.00	0	0	
<b>Total SBC2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBC2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK12 On 24/11/2016 Spot Bond			7.83000	108.15096	7.83000	108.12839			5,559,300,000,000.00	710,000,000	2,650,000,000	
<b>Total SBK12 SPOT</b>									<b>5,559,300,000,000.00</b>	<b>710,000,000</b>	<b>2,650,000,000</b>	
<b>Total For SBK12</b>									<b>5,559,300,000,000.00</b>	<b>710,000,000</b>	<b>2,650,000,000</b>	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.37468			0.00	0	0	
<b>Total SBK13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK14 On 01/12/2017 Spot Bond			9.11000	103.06199	9.11000	103.03691			0.00	0	1,500,000,000	
<b>Total SBK14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>	
<b>Total For SBK14</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.02709			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 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	100.87336			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	99.95756			0.00	0	0
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.08526			0.00	0	0
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.08391			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			7.28000	103.54711	7.28000	103.52699		419,328,000,000.00	57,600,000	1,010,000,000	
<b>Total SBK7 SPOT</b>								<b>419,328,000,000.00</b>	<b>57,600,000</b>	<b>1,010,000,000</b>	
<b>Total For SBK7</b>								<b>419,328,000,000.00</b>	<b>57,600,000</b>	<b>1,010,000,000</b>	
SBK9 On 10/04/2018 Spot Bond			8.83500	101.15506	8.83500	101.13116		0.00	0	2,360,000,000	
<b>Total SBK9 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,360,000,000</b>	
<b>Total For SBK9</b>								<b>0.00</b>	<b>0</b>	<b>2,360,000,000</b>	
SBN27 On 15/09/2015 Spot Bond			8.09000	110.69756	8.09000	110.67371		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			7.95000	110.85280	7.95000	110.82932		0.00	0	0	
<b>Total SBN29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBN29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN31 On 15/09/2015 Spot Bond			7.88000	110.93055	7.88000	110.90725		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			8.46000	102.46524	8.46000	102.44218		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			8.02500	110.76960	8.02500	110.74591		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			7.99000	110.80842	7.99000	110.78482		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 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	100.78982				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	100.84502				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	100.50258				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			8.11000	105.25884	8.11000	105.23610				0.00	0	500,000,000
<b>Total SBS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBS13</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.73350				0.00	0	0
<b>Total SBS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.68454				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	104.74242				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			8.85500	107.71877	8.85500	107.69327				0.00	0	0
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			9.75000	104.09537	9.75000	104.06844				0.00	0	0
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.62148				0.00	0	0
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.65560				0.00	2,600,000,000	2,600,000,000
<b>Total SBS22 SPOT</b>										<b>0.00</b>	<b>2,600,000,000</b>	<b>2,600,000,000</b>
<b>Total For SBS22</b>										<b>0.00</b>	<b>2,600,000,000</b>	<b>2,600,000,000</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.48866				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 SBS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	104.26594			0.00	0	1,000,000,000
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
SBS25 On 24/05/2019 Spot Bond			8.42500	103.30341	8.42500	103.28025		545,097,500,000.00		64,700,000	1,194,700,000
<b>Total SBS25 SPOT</b>								<b>545,097,500,000.00</b>		<b>64,700,000</b>	<b>1,194,700,000</b>
<b>Total For SBS25</b>								<b>545,097,500,000.00</b>		<b>64,700,000</b>	<b>1,194,700,000</b>
SBS26l On 28/02/2017 Spot Bond			100.00000	12.31281	100.00000	12.28526			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			9.44000	108.72007	9.44000	108.69237			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	100.19665			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			8.95000	100.08913	8.95000	100.06518			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			8.80000	97.07305	8.80000	97.05034			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	100.85137			0.00	0	0
<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			9.75000	101.48797	9.75000	101.46157			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			9.40500	97.52266	9.40500	97.49830			0.00	0	0
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS9 On 07/07/2016 Spot Bond			7.68000	107.29590	7.68000	107.27392		11,520,000,000.00		1,500,000	321,500,000
<b>Total SBS9 SPOT</b>								<b>11,520,000,000.00</b>		<b>1,500,000</b>	<b>321,500,000</b>
<b>Total For SBS9</b>								<b>11,520,000,000.00</b>		<b>1,500,000</b>	<b>321,500,000</b>
SBS11 On 07/12/2023 Spot Bond			2.17000	128.84296	2.17000	273.85944			0.00	0	330,000,000

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 SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
SBSI12 On 31/01/2017 Spot Bond			1.45500	102.54822	1.45500	128.38873				0.00	0	0
<b>Total SBSI12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	105.70000				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	100.31004				0.00	0	0
<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	14.93338	100.00000	14.89720				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			162.31895		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			2.08000	112.75346	2.08000	126.45633				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	102.06587	6.50000	102.04803				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 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	100.87415			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	100.56026			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	102.61827			0.00	0	1,000,000,000
<b>Total SHS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For SHS04</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
SHS05 On 29/06/2017 Spot Bond			9.09000	99.84934	9.09000	99.82509		20,579,760,000,000.00	2,264,000,000	404,400,000	
<b>Total SHS05 SPOT</b>								<b>20,579,760,000,000.00</b>	<b>2,264,000,000</b>	<b>404,400,000</b>	
<b>Total For SHS05</b>								<b>20,579,760,000,000.00</b>	<b>2,264,000,000</b>	<b>404,400,000</b>	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.86696			0.00	46,800,000	11,700,000
<b>Total SHS06 SPOT</b>									<b>0.00</b>	<b>46,800,000</b>	<b>11,700,000</b>
<b>Total For SHS06</b>									<b>0.00</b>	<b>46,800,000</b>	<b>11,700,000</b>
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.65964			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	100.67950			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	100.62313			0.00	0	0
<b>Total SHS09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS10 On 28/07/2014 Spot Bond				100.00000	0.00000	100.00000			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	15.94407	100.00000	15.90544			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	100.92002			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	63.64140	100.00000	63.44271			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 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	100.81613				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>
SHS15I On 19/09/2014 Spot Bond			100.00000	87.52998	100.00000	87.32057				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>
SHS16I On 29/06/2016 Spot Bond			100.00000	22.55439	100.00000	22.49975				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>
SHS17I On 30/09/2016 Spot Bond			100.00000	24.64865	100.00000	24.57168				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>
SHS18I On 30/11/2016 Spot Bond			100.00000	23.47638	100.00000	23.36593				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			7.93000	107.53269	7.93000	107.50959				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			8.93500	102.49589	8.93500	103.12476				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			8.41000	102.60001	8.41000	102.57705				0.00	0	1,920,000,000
<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	101.31159				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	101.33871				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	101.61650				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	101.34804				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 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	99.93955			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			8.16000	103.36077	8.16000	103.33819		582,624,000,000.00		71,400,000	71,400,000
<b>Total SSA01 SPOT</b>								<b>582,624,000,000.00</b>		<b>71,400,000</b>	<b>71,400,000</b>
<b>Total For SSA01</b>								<b>582,624,000,000.00</b>		<b>71,400,000</b>	<b>71,400,000</b>
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.31128			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	100.57652			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	100.21553			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			9.25500	97.05445	9.25500	97.03047		29,616,000,000.00		3,200,000	1,323,200,000
<b>Total SSA06 SPOT</b>								<b>29,616,000,000.00</b>		<b>3,200,000</b>	<b>1,323,200,000</b>
<b>Total For SSA06</b>								<b>29,616,000,000.00</b>		<b>3,200,000</b>	<b>1,323,200,000</b>
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.18849			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	100.68280			0.00	0	0
<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	100.06061			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			9.31300	89.66824	9.31300	89.64594			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			9.37500	89.38977	9.37500	89.36739			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			7.11000	101.50789	7.11000	101.48867			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 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>
SSN007 On 15/01/2020 Spot Bond			8.81000	93.62024	8.81000	93.59831				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>
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	100.82795				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>
SSN009 On 15/09/2017 Spot Bond			8.24000	103.05991	8.24000	103.03730				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>
SSN010 On 31/01/2025 Spot Bond			2.44000	107.76074	2.44000	108.14847				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>
SSN012 On 21/12/2018 Spot Bond			8.28500	99.78482	8.28500	99.76269				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>
SSN013 On 26/08/2018 Spot Bond				100.00000	0.00000	101.65317				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>
SSN016 On 21/12/2026 Spot Bond			9.52000	108.11420	9.52000	108.08673				0.00	0	0
<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>
SSN018 On 02/09/2016 Spot Bond				100.00000	0.00000	101.05230				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>
SSN019 On 04/09/2014 Spot Bond				100.00000	0.00000	100.71389				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>
SSN020 On 18/09/2014 Spot Bond				100.00000	0.00000	100.78470				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>
SSN021 On 28/02/2031 Spot Bond			9.77500	80.29954	9.77500	80.27872				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>
SSN022 On 21/01/2019 Spot Bond				100.00000	0.00000	100.14714				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 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	100.22074				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	100.20547				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>
SY107E On 29/07/2014 Spot Bond			100.00000	66.66667	100.00000	99.72678				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	99.77037				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>
SY109C On 18/08/2014 Spot Bond				100.00000	0.00000	99.65603				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	99.63959				0.00	0	0
<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>
SY109E On 22/08/2014 Spot Bond				100.00000	0.00000	99.59051				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	99.52395				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	99.47466				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>
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	99.29397				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	99.27870				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>
SY1113 On 16/09/2014 Spot Bond				100.00000	0.00000	99.17942				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 SY1113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1118 On 25/07/2014 Spot Bond				100.00000	0.00000	100.00000				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	99.98357				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	99.98357				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	0.00000	99.86860				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>
SY1122 On 11/08/2014 Spot Bond				100.00000	0.00000	99.77016				0.00	0	0
<b>Total SY1122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1123 On 11/08/2014 Spot Bond				100.00000	0.00000	99.77065				0.00	0	0
<b>Total SY1123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1124 On 14/08/2014 Spot Bond				100.00000	0.00000	99.72427				0.00	0	0
<b>Total SY1124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1125 On 18/08/2014 Spot Bond				100.00000	0.00000	99.67814				0.00	0	0
<b>Total SY1125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1126 On 18/08/2014 Spot Bond				100.00000	0.00000	99.67814				0.00	0	0
<b>Total SY1126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1127 On 21/10/2014 Spot Bond				100.00000	0.00000	98.56529				0.00	0	0
<b>Total SY1127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1128 On 18/08/2014 Spot Bond				100.00000	0.00000	99.64925				0.00	0	0
<b>Total SY1128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1129 On 21/08/2014 Spot Bond				100.00000	0.00000	99.60032				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 SY1129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1130 On 22/08/2014 Spot Bond				100.00000	0.00000	99.58339				0.00	0	0
<b>Total SY1130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1131 On 20/08/2014 Spot Bond				100.00000	0.00000	99.61643				0.00	0	0
<b>Total SY1131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1132 On 26/08/2014 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
<b>Total SY1132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1133 On 29/08/2014 Spot Bond			100.00000	92.17172	100.00000	100.00000				0.00	0	0
<b>Total SY1133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1134 On 29/08/2014 Spot Bond			100.00000	92.17172	100.00000	100.00000				0.00	0	0
<b>Total SY1134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1135 On 28/10/2014 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
<b>Total SY1135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			7.09000	110.05750	7.09000	110.03655				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			8.71000	104.97418	8.71000	104.94974				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TF105L On 25/10/2014 Spot Bond			100.00000	81.73724	100.00000	81.55720				0.00	0	0
<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	30.26151	100.00000	30.18819				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	100.18635				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	99.87661				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 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	101.18515				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	101.05833				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	101.15744				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	100.66502				0.00	0	0
<b>Total TFS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.70110				0.00	0	0
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	98.47447				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	97.96706				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	97.79480				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	100.00000				0.00	0	0
<b>Total TFS83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS84 On 28/07/2016 Spot Bond			7.88000	101.51169	7.88000	101.49036				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>
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.19692				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>
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.20222				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 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>
TH10A2 On 18/07/2017 Spot Bond			7.83000	100.22984	7.83000	100.20893				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>
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	100.19400				0.00	0	0
<b>Total TH10A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.20062				0.00	0	20,000,000
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.21053				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>
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.19400				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>
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.20062				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>
TH10A8 On 18/07/2017 Spot Bond			7.16000	81.14426	7.16000	100.19134				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>
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.21359				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>
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.21253				0.00	0	0
<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>
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.23784				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>
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.23442				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>
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.33698				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 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>
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.32533				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	100.19374				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	100.20222				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	100.25575	8.73000	100.13942				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	100.19294				0.00	0	20,000,000
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.20062				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			8.80500	94.04208	8.80500	98.13454				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	100.19134				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	100.20062				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.21412				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>
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.21121				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>
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.21015				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 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>
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.23732				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>
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.23627				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>
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.22705				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>
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.31886				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>
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.31989				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>
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.31470				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>
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.20386				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	5.92727	101.06155	5.91277				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>
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	100.19294				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A3 On 18/04/2036 Spot Bond				100.00000	0.00000	100.37121				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	100.21676				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	100.22732				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 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	100.33802				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	100.57886				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	100.19982				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	100.20251				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	100.19982				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	100.20251				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	100.20386				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	100.19821				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	100.20251				0.00	0	0
<b>Total THE9A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.21730				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	100.21730				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	100.21730				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 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	100.23876			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	100.24412			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	100.23742			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	100.34411			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	100.35074			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	100.34809			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			8.13000	105.62421	8.13000	105.60122		9,756,000,000.00	1,200,000	1,261,200,000	
<b>Total TL15 SPOT</b>								<b>9,756,000,000.00</b>	<b>1,200,000</b>	<b>1,261,200,000</b>	
<b>Total For TL15</b>								<b>9,756,000,000.00</b>	<b>1,200,000</b>	<b>1,261,200,000</b>	
TL20 On 22/02/2020 Spot Bond			9.60000	87.51924	9.60000	87.46713		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			7.90000	105.73735	7.90000	105.71508		3,950,000,000.00	500,000	22,841,200,000	
<b>Total TN17 SPOT</b>								<b>3,950,000,000.00</b>	<b>500,000</b>	<b>22,841,200,000</b>	
<b>Total For TN17</b>								<b>3,950,000,000.00</b>	<b>500,000</b>	<b>22,841,200,000</b>	
TN20 On 17/09/2020 Spot Bond			9.05500	110.49030	9.05500	110.46372		921,799,000,000.00	101,800,000	8,101,800,000	
<b>Total TN20 SPOT</b>								<b>921,799,000,000.00</b>	<b>101,800,000</b>	<b>8,101,800,000</b>	
<b>Total For TN20</b>								<b>921,799,000,000.00</b>	<b>101,800,000</b>	<b>8,101,800,000</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	0.68225	100.00000	0.68012		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			9.22000	112.14201	9.22000	112.11455		0.00	0	5,280,000,000	

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 TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,280,000,000</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>5,280,000,000</b>
TN25 On 19/08/2025 Spot Bond			9.44000	104.59399	9.44000	104.56735			0.00	0	17,000,000,000
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>17,000,000,000</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>17,000,000,000</b>
TN27 On 14/11/2027 Spot Bond			9.40000	98.06278	9.40000	98.03831		52,640,000,000.00		5,600,000	2,220,000,000
<b>Total TN27 SPOT</b>								<b>52,640,000,000.00</b>		<b>5,600,000</b>	<b>2,220,000,000</b>
<b>Total For TN27</b>								<b>52,640,000,000.00</b>		<b>5,600,000</b>	<b>2,220,000,000</b>
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.41758			0.00	0	0
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	102.33819			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 15/08/2014 Spot Bond				100.00000	0.00000	101.44220			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	101.46006			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	101.49849			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	101.50246			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	101.69218			0.00	0	0
<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	102.08566			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	100.60476			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	100.38370			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 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	100.39222				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 10/04/2016 Spot Bond				100.00000	0.00000	100.29539				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	100.31723				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	99.94648	10.00000	99.91972				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	99.94781	9.75000	99.92172				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	9.94850	100.00000	9.92284				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	100.99284				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	101.05692				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	101.09249				0.00	0	0
<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	101.09960				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	101.29832				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	101.73574				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 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	98.95510				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	98.27230				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	98.07208				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>
TSP154 On 24/07/2014 Spot Bond				100.00000	0.00000	100.00000				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	97.05969				0.00	0	10,000,000,000
<b>Total TSP156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For TSP156</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
TSP157 On 07/08/2014 Spot Bond				100.00000	0.00000	99.82859				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	96.32001				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				103.88678	0.00000	99.59374				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>
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	95.63849				0.00	0	0
<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	95.89858				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	99.11080				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	95.71176				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 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	95.48007				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	98.63899				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	95.25120				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	94.55030				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	94.27118				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>
TSP169 On 08/01/2015 Spot Bond				100.00000	0.00000	97.16777				0.00	0	0
<b>Total TSP169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	93.55783				0.00	0	0
<b>Total TSP170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP171 On 23/07/2015 Spot Bond			100.00000	50.57297	100.00000	50.47702				0.00	0	15,000,000,000
<b>Total TSP171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
<b>Total For TSP171</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	13.94064	100.00000	13.90686				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	101.25534				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 24/07/2014 Spot Bond				100.00000	0.00000	100.00000				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	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 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	100.00000				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	101.23063				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	101.04770				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 25/07/2014 Spot Bond				100.00000	0.00000	100.00000				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	0.00000	100.39452				0.00	0	0
<b>Total TWC057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 13/10/2014 Spot Bond				100.00000	0.00000	100.11944				0.00	0	0
<b>Total TWC058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 15/10/2014 Spot Bond				100.00000	0.00000	100.10238				0.00	0	0
<b>Total TWC059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 17/10/2014 Spot Bond			100.00000	84.58485	100.00000	84.39520			650,000,000,000,000.00	66,500,000,000	60,000,000,000	
<b>Total TWC060 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>66,500,000,000</b>	<b>60,000,000,000</b>	
<b>Total For TWC060</b>									<b>50,000,000,000,000.00</b>	<b>66,500,000,000</b>	<b>60,000,000,000</b>	
TWC06 On 26/08/2014 Spot Bond			100.00000	95.70569	100.00000	95.46278			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
<b>Total TWC061 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For TWC061</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	
TWC06 On 20/10/2014 Spot Bond			100.00000	84.02251	100.00000	100.00000			0.00	0	0	
<b>Total TWC062 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC062</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	100.00000			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	101.17888			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 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>
TWCJ1 On 17/10/2014 Spot Bond			100.00000	84.87604	100.00000	84.68573			30,000,000,000,000.00	300,000,000	300,000,000
<b>Total TWCJ12 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For TWCJ12</b>									<b>10,000,000,000,000.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
TWCM On 24/07/2014 Spot Bond				100.00000	0.00000	100.00000			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	101.05288			0.00	0	0
<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>
TWCM On 17/10/2014 Spot Bond			100.00000	84.62176	100.00000	84.43203			20,000,000,000,000.00	200,000,000	200,000,000
<b>Total TWCM12 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For TWCM12</b>									<b>10,000,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
UG21 On 02/03/2021 Spot Bond			9.10500	112.09408	9.10500	112.06696			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	100.15766			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	100.48569			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			9.40000	105.88478	9.40000	105.85836			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	100.51818			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	100.48068			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	101.57139			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	101.62439			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 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	101.62667				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	100.52992				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	100.54515				0.00	0	0
<b>Total VKE05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			7.02000	111.30696	7.02000	111.28610				0.00	0	10,000,000,000
<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			1.30000	238.79191	1.30000	238.74809				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			6.95000	103.12813	6.95000	103.10898				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			7.56000	105.10741	7.56000	105.08622				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			7.89000	105.88541	7.89000	105.86315				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			8.17500	105.26317	8.17500	105.24025				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			8.24500	105.38028	8.24500	105.35714				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			6.58000	94.21047	6.58000	94.19389				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			6.51000	92.45799	6.51000	92.44180				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 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			5.88000	98.04153	5.88000	98.02605				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			6.58000	94.19389	6.58000	94.17732				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			7.28000	69.08910	7.28000	69.07567				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	42.70873	100.00000	42.62770				0.00	0	0
<b>Total ZA021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ZA029 On 20/09/2016 Spot Bond			100.00000	22.60626	100.00000	22.56338				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>42,680,749,061,495,000.00</b>	<b>3,554,050,166,700</b>	<b>027,616,745,200</b>
<b>Total for SPOT :</b>										<b>42,680,749,061,495,000.00</b>	<b>554,050,166,700</b>	<b>027,616,745,200</b>
<b>Total Futures</b>										<b>42 680 749 079 434 100.00</b>	<b>554,050,166,850</b>	<b>027,617,144,977</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>54,133</b>
<b>Grand Total:</b>										<b>42,680,749,079,434,100.00</b>	<b>554,050,166,850</b>	<b>027,617,199,110</b>