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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2014

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 06/11/2014 Bond Future			122.67916	122.67916	122.55141	122.55141			0.00	0	0
EL28 On 05/02/2015 Bond Future			124.60057	124.60057	124.47280	124.47280			0.00	0	0
<b>Total EL28 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 06/11/2014 Bond Future	122.00	Call			551.41000	0.55141	679,160		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			541.41000	0.54141	669,160		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			561.41000	0.56141	689,160		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 05/02/2015 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			1,517.20000	1.51720	1,389,430		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			1,527.20000	1.52720	1,399,430		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			1,537.20000	1.53720	1,409,430		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	06/11/2014	Bond Future			9.43185	84.28756	9.48528	83.88316			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.52039	85.59713	9.57534	85.18788			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.58941	83.28364	9.64572	82.86973			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,220</b>
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			5,742.77000	5.74277	6,147,170		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			5,810.22000	5.81022	6,214,620		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			5,877.57000	5.87757	6,281,970		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			3,130.76000	3.13076	3,540,010		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			2,990.75000	2.99075	3,400,000		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			3,060.80000	3.06080	3,470,050		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	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			830.34000	0.83034	1,244,250		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			685.95000	0.68595	1,099,860		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			758.19000	0.75819	1,172,100		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	06/11/2014	Bond Future			117.59839	117.59839	117.54726	117.54726			0.00	0	16
I2025	On	05/02/2015	Bond Future			118.28327	118.28327	118.23314	118.23314			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>16</b>
I2025	On	06/11/2014	Bond Future	117.01	Call			537.26000	0.53726	588,390		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			557.26000	0.55726	608,390		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			547.26000	0.54726	598,390		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	05/02/2015	Bond Future	119.00	Put			766.86000	0.76686	716,730		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			776.86000	0.77686	726,730		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			756.86000	0.75686	706,730		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	<b>16</b>
I2038	On	06/11/2014			123.49153	123.49153	123.43665	123.43665			0.00	0	1,974
I2038	On	05/02/2015			124.12407	124.12407	124.07042	124.07042			0.00	0	0
<b>Total I2038 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,974</b>
I2038	On	06/11/2014	119.99	Call			3,446.65000	3.44665	3,501,530		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			3,436.65000	3.43665	3,491,530		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			3,426.65000	3.42665	3,481,530		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	123.00	Call			1,070.42000	1.07042	1,124,070		0.00	0	0
I2038	On	05/02/2015	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	123.01	Call			1,060.42000	1.06042	1,114,070		0.00	0	0
I2038	On	05/02/2015	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	122.99	Call			1,080.42000	1.08042	1,134,070		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>1,974</b>
I2046	On	06/11/2014			123.41256	123.41256	123.35712	123.35712			0.00	0	5,389
I2046	On	05/02/2015			125.34523	125.34523	125.29092	125.29092			0.00	0	0
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,389</b>
I2046	On	06/11/2014	104.43	Call			18,927.12000	18.92712	18,982,560		0.00	0	0
I2046	On	06/11/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.44	Call			18,917.12000	18.91712	18,972,560		0.00	0	0
I2046	On	06/11/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.45	Call			18,907.12000	18.90712	18,962,560		0.00	0	0
I2046	On	06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	123.99	Call			1,300.92000	1.30092	1,355,230		0.00	0	0
I2046	On	05/02/2015	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	124.00	Call			1,290.92000	1.29092	1,345,230		0.00	0	0
I2046	On	05/02/2015	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	124.01	Call			1,280.92000	1.28092	1,335,230		0.00	0	0
I2046	On	05/02/2015	124.01	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>5,389</b>
I2050	On	06/11/2014			131.64817	131.64817	131.58899	131.58899			0.00	0	2,640
I2050	On	05/02/2015			132.26183	132.26183	132.20361	132.20361			0.00	0	0
<b>Total I2050 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,640</b>
I2050	On	06/11/2014	125.99	Call			5,598.99000	5.59899	5,658,170		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	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			5,588.99000	5.58899	5,648,170		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			5,578.99000	5.57899	5,638,170		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Call			2,213.61000	2.21361	2,271,830		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			2,203.61000	2.20361	2,261,830		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			2,193.61000	2.19361	2,251,830		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	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>2,640</b>
R186	On	06/11/2014	Bond Future			7.98033	123.41800	8.04808	122.83244		7.06	0.00	0	47,407
R186	On	05/02/2015	Bond Future			8.03926	120.04010	8.10924	119.44738		7.49	36,012,030.00	300	986
R186	On	07/05/2015	Bond Future			8.07717	122.11205	8.14927	121.51259		7.75	0.00	0	0
<b>Total R186 Future</b>												<b>36,012,030.00</b>	<b>300</b>	<b>48,393</b>
R186	On	06/11/2014	Bond Future	8.16	Call			1,506.95000	1.50695	1,844,030	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			3,865.67000	3.86567	4,410,380	7.38	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			1,171.96000	1.17196	770,310	7.06	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			1,397.03000	1.39703	1,715,250	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			608.89000	0.60889	341,550	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,451.45000	1.45145	1,779,200	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			578.00000	0.57800	320,190	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			9,143.77000	9.14377	9,729,260	7.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			548.28000	0.54828	299,800	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			2,385.40000	2.38540	2,837,070	7.25	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			242.53000	0.24253	108,640	7.25	0.00	0	100
R186	On	06/11/2014	Bond Future	8.45	Call			3,480.34000	3.48034	4,008,980	7.35	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			86.90000	0.08690	29,980	7.35	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			0.07000	0.00007	0,000	7.70	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			59.51000	0.05951	18,660	7.38	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			4,099.81000	4.09981	4,652,250	7.40	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			47.00000	0.04700	13,880	7.40	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			4,651.92000	4.65192	5,217,800	7.44	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			26.44000	0.02644	6,760	7.44	0.00	0	0
R186	On	06/11/2014	Bond Future	7.70	Call			111.34000	0.11134	129,750	6.95	0.00	0	1,500
R186	On	06/11/2014	Bond Future	7.70	Put			3,162.51000	3.16251	2,595,360	6.95	0.00	0	0
R186	On	06/11/2014	Bond Future	7.80	Call			233.94000	0.23394	284,070	6.99	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			2,397.60000	2.39760	1,862,170	6.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	8.00	Call			756.82000	0.75682	940,730	7.06	0.00	0	1,500
R186	On	05/02/2015	Bond Future	8.75	Call			5,707.30000	5.70730	6,159,510	7.86	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			465.36000	0.46536	324,850	7.86	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			5,774.03000	5.77403	6,229,100	7.87	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			452.85000	0.45285	315,200	7.87	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			7,427.23000	7.42723	7,940,370	7.99	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			227.46000	0.22746	147,880	7.99	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			5,640.78000	5.64078	6,090,110	7.86	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			478.15000	0.47815	334,760	7.86	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			2,492.12000	2.49212	2,115,020	7.76	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,313.93000	3.31393	3,530,400	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			2,565.51000	2.56551	2,182,520	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,358.95000	3.35895	3,578,360	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			2,528.44000	2.52844	2,148,390	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,404.64000	3.40464	3,627,000	7.76	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>28,010</b>
<b>Total For R186</b>												<b>36,012,030.00</b>	<b>300</b>	<b>76,403</b>
R197	On	06/11/2014	Bond Future			289.31677	289.31677	289.19196	289.19196			0.00	0	939
R197	On	05/02/2015	Bond Future			287.83095	287.83095	287.70899	287.70899			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>939</b>
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			4,191.96000	4.19196	4,316,770		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			4,181.96000	4.18196	4,306,770		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			4,201.96000	4.20196	4,326,770		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			1,281.01000	1.28101	1,159,050		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			1,291.01000	1.29101	1,169,050		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			1,301.01000	1.30101	1,179,050		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>939</b>
R202	On	06/11/2014	Bond Future			233.37000	233.37000	233.26713	233.26713			0.00	0	49,223
R202	On	05/02/2015	Bond Future			233.82933	233.82933	233.72862	233.72862			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>49,223</b>
R202	On	06/11/2014	Bond Future	226.99	Call			6,277.13000	6.27713	6,380,000		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			6,267.13000	6.26713	6,370,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			6,257.13000	6.25713	6,360,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			728.62000	0.72862	829,330		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			718.62000	0.71862	819,330		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			738.62000	0.73862	839,330		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	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>49,223</b>
R2023	On	06/11/2014	Bond Future			7.77192	101.39150	7.85010	100.92138		5.82	0.00	0	8,484
R2023	On	05/02/2015	Bond Future			7.83765	102.96690	7.91897	102.49106		5.83	0.00	0	0
R2023	On	07/05/2015	Bond Future			7.87237	100.81611	7.95669	100.33487		6.27	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.88858	102.69056	7.97661	102.20064		6.42	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,484</b>
R2023	On	06/11/2014	Bond Future	8.59	Call			4,316.07000	4.31607	4,783,840	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			2.70000	0.00270	0,350	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			4,372.46000	4.37246	4,840,450	6.28	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			2.44000	0.00244	0,310	6.28	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			4,428.83000	4.42883	4,897,020	6.28	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			2.20000	0.00220	0,270	6.28	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			154.60000	0.15460	93,400	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			4,811.33000	4.81133	5,222,760	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			164.60000	0.16460	100,190	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			4,861.13000	4.86113	5,274,180	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			159.53000	0.15953	96,740	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			4,911.03000	4.91103	5,325,670	6.12	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,581.33000	2.58133	2,814,480	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			1,433.00000	1.43300	1,184,910	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,514.66000	2.51466	2,742,510	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			1,478.54000	1.47854	1,225,150	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,547.88000	2.54788	2,778,380	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			1,455.64000	1.45564	1,204,900	6.33	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,756.84000	1.75684	1,532,540	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,237.59000	3.23759	3,505,350	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,735.29000	1.73529	1,513,130	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,271.00000	3.27100	3,540,190	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,714.30000	1.71430	1,493,570	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			6,413.22000	6.41322	6,797,540	6.80	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
R2023	On	06/08/2015	Bond Future	9.07	Put			574.17000	0.57417	468,570	6.80	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,204.69000	3.20469	3,470,310	6.52	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>911</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>9,395</b>
R203	On	06/11/2014	Bond Future			6.89989	104.71553	6.96940	104.53516		2.01	0.00	0	13,305
R203	On	05/02/2015	Bond Future			6.97295	106.34255	7.04933	106.16107		1.96	0.00	0	0
R203	On	07/05/2015	Bond Future			6.97004	104.00784	7.05403	103.82612		2.00	0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,305</b>
R203	On	06/11/2014	Bond Future	6.84	Call			99.74000	0.09974	135,170	1.98	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			435.84000	0.43584	290,900	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			107.29000	0.10729	145,490	1.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			417.37000	0.41737	275,200	1.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			115.24000	0.11524	156,330	1.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			399.30000	0.39930	260,020	1.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			245.12000	0.24512	326,060	2.01	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			217.64000	0.21764	118,210	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,034.64000	3.03464	3,212,890	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			5.12000	0.00512	1,890	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,057.23000	3.05723	3,235,630	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			4.86000	0.00486	1,780	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,582.60000	1.58260	1,734,310	2.08	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			76.11000	0.07611	46,340	2.08	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,012.05000	3.01205	3,190,150	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			5.39000	0.00539	2,010	2.13	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			874.47000	0.87447	978,510	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			452.06000	0.45206	374,380	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			888.03000	0.88803	993,020	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			444.13000	0.44413	367,400	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			861.31000	0.86131	964,100	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			460.40000	0.46040	381,470	2.04	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>114</b>
<b>Total For R203</b>												<b>0.00</b>	<b>0</b>	<b>13,419</b>
R2030	On	06/11/2014	Bond Future			8.43566	98.52273	8.51344	97.88311			0.00	0	4,663
R2030	On	05/02/2015	Bond Future			8.49742	96.04679	8.57746	95.39882			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.54358	97.70572	8.62577	97.04926			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,663</b>
R2030	On	06/11/2014	Bond Future	8.99	Call			3,789.86000	3.78986	4,429,480		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			3,867.07000	3.86707	4,506,690		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	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
R2030	On	06/11/2014	Bond Future	9.01	Call			3,944.19000	3.94419	4,583,810		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	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			5,280.63000	5.28063	5,928,600		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			5,131.92000	5.13192	5,779,890		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			5,206.32000	5.20632	5,854,290		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			901.81000	0.90181	1,558,270		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			980.18000	0.98018	1,636,640		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			1,058.45000	1.05845	1,714,910		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
<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>4,663</b>
R2037	On	06/11/2014	Bond Future			8.67512	100.64406	8.75279	99.89897			0.00	0	10,565
R2037	On	05/02/2015	Bond Future			8.73503	97.95060	8.81478	97.19562			0.00	0	3,280
R2037	On	07/05/2015	Bond Future			8.78114	99.64247	8.86284	98.87726			0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,845</b>
R2037	On	06/11/2014	Bond Future	9.71	Call			8,490.54000	8.49054	9,235,630		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			8,325.44000	8.32544	9,070,530		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			8,408.05000	8.40805	9,153,140		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	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			6,037.71000	6.03771	6,792,690		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			6,122.58000	6.12258	6,877,560		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Call			6,207.32000	6.20732	6,962,300		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			1,354.58000	1.35458	2,119,790		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Call			1,172.25000	1.17225	1,937,460		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			1,263.48000	1.26348	2,028,690		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>13,845</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
R204	On	06/11/2014	Bond Future			7.19850	105.92153	7.26734	105.67649		2.92	0.00	0	11,939
R204	On	05/02/2015	Bond Future			7.26791	103.53258	7.34147	103.28543		3.00	0.00	0	0
R204	On	07/05/2015	Bond Future			7.29238	105.31940	7.37093	105.07091		3.05	0.00	0	0
R204	On	06/08/2015	Bond Future			7.27888	103.23659	7.36406	102.98380		3.15	0.00	0	0
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,939</b>
R204	On	06/11/2014	Bond Future	6.99	Call			49.91000	0.04991	62,650	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			1,041.52000	1.04152	809,220	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			54.46000	0.05446	68,690	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			1,010.12000	1.01012	779,310	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			59.35000	0.05935	75,180	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			979.06000	0.97906	749,850	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			2,530.39000	2.53039	2,774,880	3.14	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			0.61000	0.00061	0,060	3.14	0.00	0	1,270
R204	On	05/02/2015	Bond Future	8.26	Call			3,070.47000	3.07047	3,300,030	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			45.04000	0.04504	27,450	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			3,009.31000	3.00931	3,237,810	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			48.57000	0.04857	29,920	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			3,039.87000	3.03987	3,268,950	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			46.78000	0.04678	28,710	3.24	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,228.74000	1.22874	1,337,830	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			790.61000	0.79061	651,210	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,192.29000	1.19229	1,298,690	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			817.02000	0.81702	674,930	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,210.44000	1.21044	1,318,190	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			803.73000	0.80373	662,990	3.05	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,878.18000	1.87818	2,039,240	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			713.24000	0.71324	621,510	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,313.89000	3.31389	3,518,540	3.37	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			271.86000	0.27186	223,720	3.37	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,839.35000	1.83935	1,998,600	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			732.86000	0.73286	639,320	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,858.72000	1.85872	2,018,870	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			723.00000	0.72300	630,360	3.26	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>1,969</b>
<b>Total For R204</b>												<b>0.00</b>	<b>0</b>	<b>13,908</b>
R2044	On	06/11/2014	Bond Future			8.77474	102.16687	8.84730	101.41357			0.00	0	3,002
R2044	On	05/02/2015	Bond Future			8.83320	99.37190	8.90766	98.60854			0.00	0	0
R2044	On	07/05/2015	Bond Future			8.87865	101.08839	8.95486	100.31475			0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,002</b>
R2044	On	06/11/2014	Bond Future	9.00	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
R2044 On 06/11/2014 Bond Future	9.01	Call			1,654.25000	1.65425	2,407,550		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	8.99	Call			1,453.46000	1.45346	2,206,760		0.00	0	0
R2044 On 06/11/2014 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.00	Call			1,553.95000	1.55395	2,307,250		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Call			932.82000	0.93282	1,696,180		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Call			1,032.93000	1.03293	1,796,290		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Call			832.53000	0.83253	1,595,890		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Call			453.37000	0.45337	1,227,010		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Call			553.33000	0.55333	1,326,970		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Call			353.25000	0.35325	1,126,890		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2044 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>									<b>0.00</b>	<b>0</b>	<b>3,002</b>
R2048 On 06/11/2014 Bond Future			8.75493	101.66485	8.84263	100.72888			0.00	0	32,476
R2048 On 05/02/2015 Bond Future			8.81427	103.24440	8.90433	102.29550			0.00	0	1,277
R2048 On 07/05/2015 Bond Future			8.85543	100.59192	8.94761	99.62940			0.00	0	0
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>33,753</b>
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			8,749.48000	8.74948	9,685,450		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 06/11/2014 Bond Future	9.72	Call			8,569.70000	8.56970	9,505,670		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			8,659.67000	8.65967	9,595,640		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			5,892.05000	5.89205	6,840,950		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			5,985.57000	5.98557	6,934,470		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.49	Call			5,798.35000	5.79835	6,747,250		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Call			3,044.30000	3.04430	4,006,820		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Call			3,142.11000	3.14211	4,104,630		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Call			2,946.31000	2.94631	3,908,830		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/05/2015	Bond Future	9.24	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>33,753</b>
R207	On	06/11/2014	Bond Future			7.41750	101.62003	7.49612	101.28906		3.90	188,098,675.53	1,851	35,869
R207	On	05/02/2015	Bond Future			7.48520	99.55790	7.56823	99.22344		3.90	0.00	0	3,106
R207	On	07/05/2015	Bond Future			7.52078	101.27667	7.60838	100.93928		4.00	0.00	0	0
R207	On	06/08/2015	Bond Future			7.52769	99.51438	7.62115	99.17097		4.19	0.00	0	0
<b>Total R207 Future</b>												<b>188,098,675.53</b>	<b>1,851</b>	<b>38,975</b>
R207	On	06/11/2014	Bond Future	7.34	Call			178.80000	0.17880	243,750	3.87	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			837.34000	0.83734	571,320	3.87	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			190.63000	0.19063	259,770	3.87	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			806.83000	0.80683	545,000	3.87	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			203.03000	0.20303	276,490	3.87	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			776.91000	0.77691	519,400	3.87	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,689.54000	3.68954	3,994,270	4.19	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			67.34000	0.06734	37,610	4.19	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,725.64000	3.72564	4,031,230	4.19	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			65.04000	0.06504	36,170	4.19	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,761.79000	3.76179	4,068,080	4.19	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			62.81000	0.06281	34,640	4.19	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,868.98000	2.86898	3,124,560	4.21	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			402.74000	0.40274	320,930	4.21	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,494.84000	1.49484	1,666,150	4.06	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			1,028.75000	1.02875	862,670	4.06	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,810.08000	2.81008	3,063,220	4.21	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			418.41000	0.41841	334,160	4.21	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,839.47000	2.83947	3,093,840	4.21	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			410.51000	0.41051	327,490	4.21	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			1,768.30000	1.76830	1,931,790	4.19	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			1,297.22000	1.29722	1,117,300	4.19	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			1,788.81000	1.78881	1,954,000	4.19	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			1,281.29000	1.28129	1,103,070	4.19	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,227.09000	1.22709	1,354,350	4.13	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,820.13000	1.82013	1,603,980	4.13	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			1,747.91000	1.74791	1,910,050	4.19	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			1,313.30000	1.31330	1,132,030	4.19	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>136</b>
<b>Total For R207</b>												<b>188,098,675.53</b>	<b>1,851</b>	<b>39,111</b>
R208	On	06/11/2014	Bond Future			7.56712	96.69003	7.64041	96.33418		4.82	0.00	0	53,508
R208	On	05/02/2015	Bond Future			7.63289	98.19237	7.70960	97.83252		4.73	0.00	0	0

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	07/05/2015	Bond Future			7.66696	96.48469	7.74709	96.12135		5.06	0.00	0	0
R208	On	06/08/2015	Bond Future			7.67784	98.27897	7.76227	97.90911		5.15	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>53,508</b>
R208	On	06/11/2014	Bond Future	8.50	Call			4,055.92000	4.05592	4,411,420	5.15	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			0.38000	0.00038	0,030	5.15	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			159.01000	0.15901	205,720	4.73	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			1,135.91000	1.13591	826,770	4.73	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			170.11000	0.17011	220,490	4.74	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			1,097.98000	1.09798	792,510	4.74	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			181.79000	0.18179	236,020	4.74	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			1,060.65000	1.06065	759,030	4.74	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			134.43000	0.13443	82,660	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,743.60000	3.74360	4,052,990	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			130.24000	0.13024	79,780	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,784.05000	3.78405	4,094,760	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			126.06000	0.12606	76,920	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,703.13000	3.70313	4,011,210	4.98	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,177.62000	2.17762	2,367,220	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			997.20000	0.99720	823,460	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,121.59000	2.12159	2,307,580	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			1,030.34000	1.03034	852,990	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,149.25000	2.14925	2,337,310	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			1,013.40000	1.01340	838,120	5.14	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			431.50000	0.43150	350,710	5.47	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			1,404.70000	1.40470	1,229,790	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,419.27000	2.41927	2,615,940	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,387.12000	1.38712	1,213,930	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,445.30000	2.44530	2,643,360	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			1,370.04000	1.37004	1,198,240	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,044.77000	5.04477	5,333,840	5.47	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			2,393.70000	2.39370	2,588,650	5.23	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>1,718</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>55,226</b>
R209	On	06/11/2014	Bond Future			8.59424	77.94396	8.66671	77.36832		11.07	0.00	0	28,853
R209	On	05/02/2015	Bond Future			8.65046	79.15504	8.72475	78.57172		11.33	0.00	0	0
R209	On	07/05/2015	Bond Future			8.69094	77.37107	8.76693	76.77979		12.32	0.00	0	0
R209	On	06/08/2015	Bond Future			8.72089	78.81020	8.79883	78.20823		12.72	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,853</b>
R209	On	06/11/2014	Bond Future	9.50	Put			3.57000	0.00357	0,510	11.76	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			2,663.65000	2.66365	3,134,920	11.29	0.00	0	0

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	10.00	Put			0.02000	0.00002	0,000	11.99	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			3,056.84000	3.05684	3,556,460	11.35	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			221.81000	0.22181	94,930	11.25	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			2,793.17000	2.79317	3,274,610	11.31	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			153.92000	0.15392	59,720	11.31	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			6,173.11000	6.17311	6,745,690	11.76	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			0.01000	0.00001	0,000	11.99	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			6,722.60000	6.72260	7,296,740	11.83	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			174.29000	0.17429	69,920	11.29	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,728.20000	2.72820	3,204,640	11.30	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			163.84000	0.16384	64,640	11.30	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			9,507.14000	9.50714	10,082,760	11.99	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Call			9,184.75000	9.18475	9,760,360	11.99	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			0.03000	0.00003	0,000	11.99	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			119.20000	0.11920	43,180	11.35	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			4,430.74000	4.43074	4,984,720	11.53	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			28.79000	0.02879	7,130	11.53	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			9,827.09000	9.82709	10,402,720	11.99	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			413.79000	0.41379	513,930	10.94	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			1,747.92000	1.74792	1,272,420	10.94	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			1,294.20000	1.29420	1,592,400	11.07	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			640.71000	0.64071	363,270	11.07	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,409.97000	2.40997	2,858,730	11.25	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			1.70000	0.00170	0,200	11.83	0.00	0	907
R209	On	05/02/2015	Bond Future	9.24	Call			4,563.82000	4.56382	4,957,450	11.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			698.75000	0.69875	509,060	11.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,619.57000	4.61957	5,016,330	11.67	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			682.50000	0.68250	495,940	11.67	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,675.52000	4.67552	5,075,400	11.68	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			666.56000	0.66656	483,120	11.68	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,300.54000	3.30054	3,611,430	11.50	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			1,197.35000	1.19735	924,920	11.50	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			2,045.01000	2.04501	1,783,740	12.50	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			3,801.31000	3.80131	4,125,910	12.48	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			2,105.26000	2.10526	1,838,580	12.48	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			3,845.47000	3.84547	4,172,990	12.49	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			2,074.75000	2.07475	1,810,990	12.49	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			3,890.29000	3.89029	4,220,300	12.50	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2,861.50000	2.86150	2,630,100	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			4,424.86000	4.42486	4,797,330	12.90	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			2,829.67000	2.82967	2,600,170	12.90	0.00	0	0

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	06/08/2015	Bond Future	9.90	Call			8,741.78000	8.74178	9,230,800	13.40	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			958.90000	0.95890	845,950	13.40	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			4,340.50000	4.34050	4,708,600	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			2,894.18000	2.89418	2,660,310	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,382.31000	4.38231	4,752,880	12.89	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>30,701</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>59,554</b>
R210	On	06/11/2014	Bond Future			172.80044	172.80044	172.62573	172.62573			0.00	0	642
R210	On	05/02/2015	Bond Future			175.50653	175.50653	175.33195	175.33195			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>642</b>
R210	On	06/11/2014	Bond Future	169.01	Call			3,615.73000	3.61573	3,790,440		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,635.73000	3.63573	3,810,440		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,625.73000	3.62573	3,800,440		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			321.95000	0.32195	496,530		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			341.95000	0.34195	516,530		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			331.95000	0.33195	506,530		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>642</b>
R211	On	06/11/2014	Bond Future			132.71513	132.71513	132.66824	132.66824			0.00	0	1,120
R211	On	05/02/2015	Bond Future			133.18764	133.18764	133.14214	133.14214			0.00	0	0
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>
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			2,678.24000	2.67824	2,725,130		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			2,668.24000	2.66824	2,715,130		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			2,658.24000	2.65824	2,705,130		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			132.14000	0.13214	177,640		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			152.14000	0.15214	197,640		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			142.14000	0.14214	187,640		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	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 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>1,120</b>
R212 On 06/11/2014 Bond Future			137.86201	137.86201	137.35039	137.35039				0.00	0	14,864
R212 On 05/02/2015 Bond Future			138.25841	138.25841	137.74099	137.74099				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>14,864</b>
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			2,340.39000	2.34039	2,852,010			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			2,360.39000	2.36039	2,872,010			0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Call			2,350.39000	2.35039	2,862,010			0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Call			0.00000	0.00000	268,410			0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Put			249.01000	0.24901	0,000			0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Call			0.00000	0.00000	258,410			0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Put			259.01000	0.25901	0,000			0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Call			0.00000	0.00000	248,410			0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Put			269.01000	0.26901	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>14,864</b>
R213 On 06/11/2014 Bond Future			8.45063	88.66250	8.52839	88.04683		9.55		0.00	0	28,658
R213 On 05/02/2015 Bond Future			8.51241	90.04007	8.59234	89.41630		9.75		0.00	0	0
R213 On 07/05/2015 Bond Future			8.55317	88.04633	8.63509	87.41427		10.58		0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>28,658</b>
R213 On 06/11/2014 Bond Future	8.84	Call			2,579.77000	2.57977	3,092,470	9.83		0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			173.93000	0.17393	70,960	9.83		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			2,644.71000	2.64471	3,162,680	9.83		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			163.26000	0.16326	65,560	9.83		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			2,710.11000	2.71011	3,233,190	9.84		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			153.14000	0.15314	60,550	9.84		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			5,303.87000	5.30387	5,789,880	10.20		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			477.89000	0.47789	340,130	10.20		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			5,363.12000	5.36312	5,851,920	10.21		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			465.70000	0.46570	330,730	10.21		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			5,422.66000	5.42266	5,914,100	10.22		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			453.89000	0.45389	321,560	10.22		0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Call			3,256.91000	3.25691	3,528,890	10.58		0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Put			2,456.99000	2.45699	2,096,910	10.58		0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Call			3,298.10000	3.29810	3,572,970	10.58		0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Put			2,422.48000	2.42248	2,065,290	10.58		0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Call			3,340.08000	3.34008	3,617,820	10.59		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
R213 On 07/05/2015 Bond Future	8.76	Put			2,388.86000	2.38886	2,034,540	10.59		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>28,658</b>
R214 On 06/11/2014 Bond Future			8.69958	78.68494	8.77714	78.04139		11.60		0.00	0	6,069
R214 On 05/02/2015 Bond Future			8.75742	79.90747	8.83697	79.25518		11.87		0.00	0	0
R214 On 07/05/2015 Bond Future			8.79718	77.99235	8.87850	77.33105		12.93		0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,069</b>
R214 On 06/11/2014 Bond Future	9.66	Call			6,746.02000	6.74602	7,387,030	12.47		0.00	0	0
R214 On 06/11/2014 Bond Future	9.66	Put			2.94000	0.00294	0,400	12.47		0.00	0	0
R214 On 06/11/2014 Bond Future	9.80	Call			7,722.15000	7.72215	8,364,990	12.56		0.00	0	0
R214 On 06/11/2014 Bond Future	9.80	Put			0.78000	0.00078	0,070	12.56		0.00	0	2,500
R214 On 06/11/2014 Bond Future	9.20	Call			3,461.91000	3.46191	4,037,240	12.03		0.00	0	2,500
R214 On 06/11/2014 Bond Future	9.20	Put			103.31000	0.10331	35,090	12.03		0.00	0	0
R214 On 06/11/2014 Bond Future	9.64	Call			6,604.92000	6.60492	7,245,450	12.45		0.00	0	0
R214 On 06/11/2014 Bond Future	9.64	Put			3.51000	0.00351	0,490	12.45		0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Call			6,675.52000	6.67552	7,316,290	12.46		0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Put			3.22000	0.00322	0,440	12.46		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			5,554.36000	5.55436	6,067,340	12.40		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			527.29000	0.52729	387,980	12.40		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Call			5,614.27000	5.61427	6,129,850	12.41		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Put			514.53000	0.51453	377,820	12.41		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			5,674.33000	5.67433	6,192,480	12.42		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			502.04000	0.50204	367,900	12.42		0.00	0	0
R214 On 07/05/2015 Bond Future	9.15	Put			2,090.35000	2.09035	1,782,960	13.04		0.00	0	0
R214 On 07/05/2015 Bond Future	9.16	Call			4,279.03000	4.27903	4,635,730	13.05		0.00	0	0
R214 On 07/05/2015 Bond Future	9.16	Put			2,060.56000	2.06056	1,755,960	13.05		0.00	0	0
R214 On 07/05/2015 Bond Future	9.14	Call			4,184.86000	4.18486	4,535,970	13.03		0.00	0	0
R214 On 07/05/2015 Bond Future	9.14	Put			2,120.48000	2.12048	1,810,290	13.03		0.00	0	0
R214 On 07/05/2015 Bond Future	9.15	Call			4,231.84000	4.23184	4,585,750	13.04		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>11,069</b>
<b>Total for Bond</b>										<b>224,110,705.53</b>	<b>2,151</b>	<b>445,033</b>
IR CAN On 06/11/2014 Can-Do Interest Rate			145.24326	145.24326	145.19014	145.19014				0.00	0	107
<b>Total IR CANDO ICAA Future</b>										<b>0.00</b>	<b>0</b>	<b>107</b>
<b>Total For IR CANDO ICAA</b>										<b>0.00</b>	<b>0</b>	<b>107</b>
<b>Total for Can-Do Interest Rate</b>										<b>0.00</b>	<b>0</b>	<b>107</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>



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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R157/R201 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R157/R206 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R206</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186/R157 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186/R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186/R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R197 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R201 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R201/R206 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201/R206</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R202 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

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

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/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>
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 06/11/2014 GOVI			472.22100	472.22100	470.18500	470.18500			75,555,360.00	16	418
GOVI On 05/02/2015 GOVI			479.55800	479.55800	477.49500	477.49500			0.00	0	48
GOVI On 07/05/2015 GOVI			487.82600	487.82600	485.73400	485.73400			0.00	0	0
<b>Total GOVI Future</b>									<b>75,555,360.00</b>	<b>16</b>	<b>466</b>
GOVI On 06/11/2014 GOVI	448.99	Call			211,950.00000	21.19500	232,310,000		0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			211,850.00000	21.18500	232,210,000		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			211,750.00000	21.17500	232,110,000		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 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			174,850.00000	17.48500	195,480,000		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			175,050.00000	17.50500	195,680,000		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			174,950.00000	17.49500	195,580,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			357,340.00000	35.73400	378,260,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			357,240.00000	35.72400	378,160,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Call			357,440.00000	35.74400	378,360,000		0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>75,555,360.00</b>	<b>16</b>	<b>466</b>
<b>Total for GOVI</b>										<b>75,555,360.00</b>	<b>16</b>	<b>466</b>
AL12 On 06/11/2014 Index Future			523.64400	523.64400	520.28200	520.28200				0.00	0	0
AL12 On 05/02/2015 Index Future			531.78000	531.78000	528.37100	528.37100				0.00	0	0
AL12 On 07/05/2015 Index Future			540.94800	540.94800	537.48800	537.48800				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 06/11/2014 Index Future			439.38100	439.38100	438.07600	438.07600				0.00	0	3
AL37 On 05/02/2015 Index Future			446.20700	446.20700	444.88800	444.88800				0.00	0	0
<b>Total AL37 Future</b>										<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For AL37</b>										<b>0.00</b>	<b>0</b>	<b>3</b>
AL7T On 06/11/2014 Index Future			520.24500	520.24500	518.02300	518.02300				0.00	0	4
AL7T On 05/02/2015 Index Future			528.32800	528.32800	526.07700	526.07700				0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>4</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>4</b>
ALBI On 06/11/2014 Index Future			473.96000	473.96000	471.75200	471.75200				0.00	0	582
ALBI On 05/02/2015 Index Future			481.32500	481.32500	479.08600	479.08600				0.00	0	65
ALBI On 07/05/2015 Index Future			489.62300	489.62300	487.35300	487.35300				0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>647</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>647</b>
IGOV On 06/11/2014 Index Future			220.04300	220.04300	219.92200	219.92200				0.00	0	1,159
IGOV On 05/02/2015 Index Future			223.48900	223.48900	223.36800	223.36800				0.00	0	10
IGOV On 07/05/2015 Index Future			227.36900	227.36900	227.24900	227.24900				0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>1,169</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>1,169</b>
ILBI On 06/11/2014 Index Future			591.27900	591.27900	591.57400	591.57400				0.00	0	0
ILBI On 05/02/2015 Index Future			600.61200	600.61200	600.91300	600.91300				0.00	0	157
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,980</b>
JIBAR f On 15/10/2014 Jibar Future			6.07000	93.93000	6.07000	93.93000				0.00	0	0
JIBAR f On 19/11/2014 Jibar Future			6.11000	93.89000	6.11000	93.89000				0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.26000	93.74000	6.26000	93.74000				0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.34000	93.66000	6.34000	93.66000				0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.43000	93.57000	6.43000	93.57000				0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.48000	93.52000	6.48000	93.52000				0.00	0	2,850
JIBAR f On 17/06/2015 Jibar Future			6.73000	93.27000	6.73000	93.27000				0.00	0	5,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 16/09/2015		Jibar Future	6.92000	93.08000	6.92000	93.08000				0.00	0	0
JIBAR F On 15/12/2015		Jibar Future	7.08000	92.92000	7.08000	92.92000				0.00	0	0
JIBAR F On 16/03/2016		Jibar Future	7.21000	92.79000	7.21000	92.79000				0.00	0	0
JIBAR F On 15/06/2016		Jibar Future	7.33000	92.67000	7.33000	92.67000				0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.46000	92.54000	7.46000	92.54000				0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>7,850</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>7,850</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>7,850</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>299,666,065.53</b>	<b>2,167</b>	<b>455,436</b>	
AA02 On 28/03/2016		Spot Bond		100.39304		100.33911				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	6.99000	105.79263	7.05500	105.69721				0.00	0	5,512,500,000
<b>Total AA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,512,500,000</b>
<b>Total For AA03</b>										<b>0.00</b>	<b>0</b>	<b>5,512,500,000</b>
AA04 On 22/03/2017		Spot Bond		100.54244		100.48120				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	8.37000	103.97522	8.43500	103.66351				0.00	0	600,000,000
<b>Total AA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For AA05</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
AA06 On 15/04/2021		Spot Bond		100.02000		100.03817				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	9.02000	102.39810	9.09000	101.98105				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		101.23790		101.17183				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		101.33480		101.26799				0.00	0	0
<b>Total AB011 SPOT</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 AB011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB013 On 21/11/2018 Spot Bond			9.23500	100.27198	9.30000	99.98511			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			7.11000	100.94322	7.17500	100.85799		71,278,222,104,000.00	10,025,066,400	2,626,266,600	
<b>Total AB06 SPOT</b>								<b>*1,278,222,104,000.00</b>	<b>10,025,066,400</b>	<b>2,626,266,600</b>	
<b>Total For AB06</b>								<b>*1,278,222,104,000.00</b>	<b>10,025,066,400</b>	<b>2,626,266,600</b>	
AB08 On 03/05/2017 Spot Bond				102.27216		102.20620			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			8.68000	108.31700	8.74500	108.09307			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>
ABCPI3 On 07/12/2023 Spot Bond			2.33000	274.78915	2.33000	274.51993			0.00	0	0
<b>Total ABCPI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN04 On 25/02/2015 Spot Bond				101.63898		101.58463			0.00	0	0
<b>Total ABFN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN06 On 17/03/2016 Spot Bond				101.27465		101.21762			0.00	0	0
<b>Total ABFN06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN07 On 17/03/2018 Spot Bond				100.69442		100.63266			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>
ABFN08 On 17/03/2020 Spot Bond				100.72125		100.65704			0.00	0	0
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond				100.73899		100.67314			0.00	0	0
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.26578		101.95530			0.00	0	0
<b>Total ABFN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN11 On 09/04/2017 Spot Bond				99.98516		99.92779			0.00	0	0
<b>Total ABFN11 SPOT</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 ABFN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 09/04/2019 Spot Bond				99.65610		99.59792				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>
ABLI03 On 15/03/2015 Spot Bond			3.03000	129.80678	3.03000	129.67232				0.00	0	0
<b>Total ABLI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI04 On 11/10/2016 Spot Bond			4.08000	118.90013	4.08000	118.76665				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			4.83000	105.73412	4.83000	105.60949				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>
ABN03I On 12/03/2015 Spot Bond			100.00000	88.64862	100.00000	88.01542				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			2.07000	171.19653	2.07000	171.03232				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	163.76176	2.76000	163.59564				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			2.17000	174.61239	2.17000	174.44359				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			1.82000	184.12558	1.82000	183.95267				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			7.87625	78.00303	7.94125	77.80034				0.00	0	0
<b>Total ABN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			7.87625	78.00303	7.94125	77.80034				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				93.53000		93.53000				0.00	0	0
<b>Total ABN38 SPOT</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 ABN38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.61786		100.55329			0.00	54,000,000	18,000,000
<b>Total ABN39 SPOT</b>									<b>0.00</b>	<b>54,000,000</b>	<b>18,000,000</b>
<b>Total For ABN39</b>									<b>0.00</b>	<b>54,000,000</b>	<b>18,000,000</b>
ABN40 On 29/09/2015 Spot Bond				93.53000		93.53000			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				92.25000		92.25000			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				92.57000		92.57000			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				89.88000		89.88000			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				89.27000		89.27000			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				100.27482		100.21581			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				100.13965		100.07974			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				88.92000		88.92000			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			7.19000	103.11563	7.24500	103.04550			0.00	0	0
<b>Total ABN50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN52 On 18/05/2016 Spot Bond				88.92000		88.92000			0.00	0	0
<b>Total ABN52 SPOT</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 ABN52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN53 On 01/06/2016 Spot Bond				92.05000		92.05000				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				89.31000		89.31000				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				100.42715		100.36795				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			7.28000	106.63081	7.34500	106.50879				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				100.08011		100.01997				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				86.57000		86.57000				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				86.30000		86.30000				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			2.68000	107.47442	2.68000	107.36621				0.00	0	0
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			2.51000	158.29110	2.51500	158.04426				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			2.40000	213.29499	2.40000	213.08481				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN64 On 12/10/2015 Spot Bond				95.40000		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				85.75000		85.75000				0.00	0	0
<b>Total ABN66 SPOT</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 ABN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			9.36500	91.82995	9.44000	91.35859				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				96.08000		96.08000				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				102.90000		102.90000				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				101.74107		101.71787				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				91.99000		91.99000				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				99.29000		99.23500				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	108.47017	9.63000	108.41401				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>
ABN77 On 07/06/2017 Spot Bond				95.29000		95.29000				0.00	0	0
<b>Total ABN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN77</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
<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			9.37000	111.54700	9.43500	110.97211				0.00	0	0
<b>Total ABN79 SPOT</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 ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			8.72500	90.78230	8.79500	90.39962				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				102.36000		102.36000				0.00	0	0
<b>Total ABN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN82 On 05/07/2016 Spot Bond				102.37000		102.37000				0.00	0	0
<b>Total ABN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.46500	110.83045	9.53000	110.25985				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				88.80000		88.80000				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				100.86051		100.79545				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				101.75830		101.69097				0.00	0	0
<b>Total ABN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			8.03000	106.30908	8.09500	106.04252			91,542,000,000.00	11,400,000	1,430,000,000	
<b>Total ABS10 SPOT</b>									<b>91,542,000,000.00</b>	<b>11,400,000</b>	<b>1,430,000,000</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 ABS10</b>									<b>91,542,000,000.00</b>	<b>11,400,000</b>	<b>1,430,000,000</b>
ABS11 On 09/04/2021 Spot Bond			8.73000	103.68453	8.80000	103.26409			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			6.94000	104.57429	7.00500	104.48195			0.00	0	379,500,000
<b>Total ABS5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>379,500,000</b>
<b>Total For ABS5</b>									<b>0.00</b>	<b>0</b>	<b>379,500,000</b>
ABS6 On 01/06/2020 Spot Bond			8.73000	100.82995	8.80500	100.43685		796,176,000,000.00		91,200,000	1,183,300,000
<b>Total ABS6 SPOT</b>								<b>796,176,000,000.00</b>		<b>91,200,000</b>	<b>1,183,300,000</b>
<b>Total For ABS6</b>								<b>796,176,000,000.00</b>		<b>91,200,000</b>	<b>1,183,300,000</b>
ABS7 On 11/09/2026 Spot Bond			9.56500	95.56566	9.63000	95.05401			0.00	0	1,960,000,000
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,960,000,000</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>1,960,000,000</b>
ABS9 On 17/03/2016 Spot Bond			7.94500	102.70517	8.01000	102.55219			0.00	0	900,730,000
<b>Total ABS9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>900,730,000</b>
<b>Total For ABS9</b>									<b>0.00</b>	<b>0</b>	<b>900,730,000</b>
ABS12 On 07/12/2023 Spot Bond			2.14000	278.64761	2.14000	278.37888			0.00	0	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 31/01/2017 Spot Bond			1.27000	130.66384	1.27000	130.54715			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			2.05000	132.91780	2.10000	132.35543			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	0.00470	100.00000	0.00464		264,081,686,700,000.00		2,640,816,867	2,640,816,867
<b>Total ACIF1U SPOT</b>								<b>264,081,686,700,000.00</b>		<b>2,640,816,867</b>	<b>2,640,816,867</b>
<b>Total For ACIF1U</b>								<b>264,081,686,700,000.00</b>		<b>2,640,816,867</b>	<b>2,640,816,867</b>
ACL01L On 30/06/2015 Spot Bond			100.00000	59.17483	100.00000	58.74581			0.00	0	22,222,200
<b>Total ACL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>22,222,200</b>
<b>Total For ACL01U</b>									<b>0.00</b>	<b>0</b>	<b>22,222,200</b>
ACL02L On 15/09/2015 Spot Bond			11.44000	102.99774	11.50500	102.84715			0.00	0	0
<b>Total ACL028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02L On 20/08/2015 Spot Bond				101.68073		101.59778			0.00	0	0
<b>Total ACL029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02L On 20/03/2018 Spot Bond			100.00000	5.91723	100.00000	5.87386				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>
ACL03C On 20/08/2015 Spot Bond				101.72216		101.63714				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>
ACL03F On 20/08/2015 Spot Bond				102.30957		102.19511				0.00	0	0
<b>Total ACL036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03L On 20/03/2016 Spot Bond			100.00000	35.26942	100.00000	35.01091				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>
ACL04Z On 20/08/2015 Spot Bond				101.63929		101.55841				0.00	0	0
<b>Total ACL042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond			11.00000	65.83544	11.00000	65.77899				0.00	0	0
<b>Total ACL047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04L On 20/06/2016 Spot Bond			100.00000	22.57243	100.00000	22.40699				0.00	0	0
<b>Total ACL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<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>
ACL07C 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>
ACL07E 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>
ACL07F On 20/09/2015 Spot Bond				100.67617		100.60533				0.00	0	0
<b>Total ACL076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL077 On 20/09/2015 Spot Bond				100.73888		100.66127				0.00	0	0
<b>Total ACL077 SPOT</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 ACL077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL077 On 20/09/2015 Spot Bond				100.64819		100.58036				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				100.66710		100.59723				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				100.67542		100.60465				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				101.85607		101.78481				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				101.85607		101.78481				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				101.86678		101.79511				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>
ACL086 On 30/07/2017 Spot Bond				101.86678		101.79511				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				101.84535		101.77450				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				92.05101		91.99503				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				100.76915		100.71098				0.00	0	0
<b>Total ACL089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL092 On 26/12/2015 Spot Bond				100.53754		100.47217				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				100.65578		100.58713				0.00	0	0
<b>Total ACL095 SPOT</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 ACL095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/06/2020 Spot Bond				100.67445		100.60376				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				100.68196		100.61046				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				100.66686		100.59698				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				100.63308		100.56688				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			9.19000	104.12051	9.26500	103.73083				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				99.84879		99.78344				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				100.51009		100.44366				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				85.93860		85.87842				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				170.14933		170.71475				0.00	0	0
<b>Total ACL126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				170.16230		170.72725				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond				100.64811		100.58027				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL129 On 20/09/2021 Spot Bond										0.00	0	0
<b>Total ACL129 SPOT</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 ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL136 On 20/09/2021 Spot Bond				101.65896		101.59030				0.00	0	0
<b>Total ACL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL137 On 02/09/2016 Spot Bond				101.06611		100.99998				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>
ACL138 On 20/09/2021 Spot Bond				101.65853		101.58994				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>
ACL139 On 30/07/2017 Spot Bond				102.42651		102.35606				0.00	0	0
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				102.35637		102.28761				0.00	0	0
<b>Total ACL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 20/12/2014 Spot Bond				100.04033		100.01439				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				100.31331		100.28713				0.00	0	0
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2016 Spot Bond				102.01196		101.95026				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				100.65039		100.58231				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				101.81306		101.74883				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				100.57794		100.51769				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				100.56504		100.50618				0.00	0	0
<b>Total ACL154 SPOT</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 ACL154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL154 On 20/03/2015 Spot Bond				100.59008		100.52853				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>
ACL155 On 20/03/2017 Spot Bond				100.63698		100.57037				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>
ACL156 On 20/03/2017 Spot Bond				100.61047		100.54671				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>
ACL157 On 20/03/2015 Spot Bond				100.58021		100.51972				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>
ACL158 On 20/03/2015 Spot Bond				100.58856		100.52717				0.00	0	0
<b>Total ACL159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL159 On 20/03/2022 Spot Bond			10.23000	100.83025	10.23000	100.74691				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>
ACL161 On 20/09/2015 Spot Bond				100.59672		100.53444				0.00	600,000,000	300,000,000
<b>Total ACL162 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For ACL162</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
ACL162 On 20/03/2015 Spot Bond				100.58401		100.52311				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>
ACL163 On 20/06/2017 Spot Bond				117.11843		116.95699				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>
ACL165 On 20/06/2019 Spot Bond			9.31000	105.06292	9.37500	104.74012				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>
ACL167 On 20/06/2017 Spot Bond				100.63464		100.56827				0.00	60,000,000	50,000,000
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>50,000,000</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>60,000,000</b>	<b>50,000,000</b>
ACL168 On 20/06/2017 Spot Bond			1.75000	116.33619	1.75000	116.30000				0.00	0	0
<b>Total ACL169 SPOT</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 ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL170 On 20/03/2015 Spot Bond				100.79016		100.73279				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>
ACL171 On 20/06/2015 Spot Bond				100.58913		100.52766				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				100.62155		100.55613				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				100.64019		100.57276				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				100.60289		100.53949				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL180 On 20/06/2015 Spot Bond				99.98700		99.96492				0.00	18,400,000,000	18,400,000,000
<b>Total ACL180 SPOT</b>										<b>0.00</b>	<b>18,400,000,000</b>	<b>18,400,000,000</b>
<b>Total For ACL180</b>										<b>0.00</b>	<b>18,400,000,000</b>	<b>18,400,000,000</b>
ACL181 On 20/06/2017 Spot Bond				100.17924		100.15479				0.00	0	0
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2017 Spot Bond				102.37208		102.30929				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>
ACL183 On 20/06/2019 Spot Bond				100.59617		100.53350				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>
ACL184 On 20/09/2017 Spot Bond				101.73390		101.67019				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>
ACL185 On 20/09/2022 Spot Bond				100.63646		100.56943				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>
ACL186 On 20/09/2016 Spot Bond				100.62133		100.55639				0.00	0	0
<b>Total ACL186 SPOT</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 ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.65332		100.58491				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>
ACL188 On 20/09/2020 Spot Bond				100.66314		100.59368				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>
ACL191 On 20/09/2015 Spot Bond				101.07025		101.01345				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>
ACL192 On 20/12/2015 Spot Bond				101.31883		101.26137				0.00	0	0
<b>Total ACL192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.66550		100.59578				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>
ACL194 On 20/09/2022 Spot Bond				100.66550		100.59578				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>
ACL195 On 20/06/2017 Spot Bond				100.69975		100.62585				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>
ACL196 On 20/12/2017 Spot Bond				100.62528		100.55946				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>
ACL197 On 20/06/2017 Spot Bond				100.70273		100.62902				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>
ACL198 On 20/06/2017 Spot Bond				102.76431		102.69709				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>
ACL199 On 20/06/2017 Spot Bond				100.69975		100.62585				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>
ACL200 On 21/11/2016 Spot Bond				94.95139		94.89505				0.00	0	0
<b>Total ACL200 SPOT</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 ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.67836		100.60726				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>
ACL202 On 20/12/2022 Spot Bond				100.66999		100.59932				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond				123.57348		123.97753				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond				124.45750		124.86429				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL205 On 20/03/2016 Spot Bond				100.58795		100.52617				0.00	0	0
<b>Total ACL205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond				100.58272		100.52151				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				101.18283		101.12469				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				100.59692		100.53416				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				97.43613		97.41807				0.00	8,159,000,000	8,159,000,000
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>8,159,000,000</b>	<b>8,159,000,000</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>8,159,000,000</b>	<b>8,159,000,000</b>
ACL214 On 20/09/2020 Spot Bond				100.62155		100.55613				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				100.58870		100.52684				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				100.58795		100.52617				0.00	0	0
<b>Total ACL216 SPOT</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 ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				100.64132		100.57422				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				101.54732		101.47743				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				101.82423		101.75656				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>
ADCB0 On 31/01/2016 Spot Bond				101.76919		101.70360				0.00	0	0
<b>Total ADCB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 27/11/2014 Spot Bond				102.61822		102.56130				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>
AER011 On 18/11/2016 Spot Bond			100.00000	15.63767	100.00000	15.52430				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>
AFS1U On 27/09/2019 Spot Bond			100.00000	15.23827	100.00000	15.09444				0.00	0	0
<b>Total AFS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2014 Spot Bond				101.21266		101.15132				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				101.33428		101.26671				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				101.41527		101.34355				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				100.00007		99.94183				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				100.00011		99.93583				0.00	0	0
<b>Total AHF2B1 SPOT</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 AHF2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				100.00017		99.92784			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	99.93909			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			7.81500	98.31087	7.88000	98.15951			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	99.92177			0.00	0	0
<b>Total AHF3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	99.90905			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			8.63000	100.63549	8.69500	100.33120		8,477,249,000,000.00		982,300,000	2,809,300,000
<b>Total AIR01 SPOT</b>								<b>8,477,249,000,000.00</b>		<b>982,300,000</b>	<b>2,809,300,000</b>
<b>Total For AIR01</b>								<b>8,477,249,000,000.00</b>		<b>982,300,000</b>	<b>2,809,300,000</b>
AIR02 On 30/04/2023 Spot Bond			9.46500	112.45478	9.53000	117.78505			0.00	0	4,798,854,700
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,798,854,700</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>4,798,854,700</b>
AIR03 On 09/03/2016 Spot Bond			7.39500	105.70135	7.46000	105.55034			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	98.38275	100.00000	97.59358			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			9.10500	104.51760	9.18000	103.96638			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	11.43740	100.00000	11.36163			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			9.83500	105.19534	9.91000	104.51743			0.00	0	0
<b>Total AIR05 SPOT</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 AIR05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL01 On 30/04/2028 Spot Bond			2.76000	162.55078	2.76500	164.98819				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				100.97124		100.90744				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				100.78133		100.72614				0.00	0	0
<b>Total ANG011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 06/06/2015 Spot Bond				100.81529		100.75817				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>
APF01 On 26/09/2017 Spot Bond				100.52466		100.46092				0.00	0	0
<b>Total APF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01</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				100.71831		100.66169				0.00	7,000,000,000	3,500,000,000
<b>Total ASN004 SPOT</b>										<b>0.00</b>	<b>7,000,000,000</b>	<b>3,500,000,000</b>
<b>Total For ASN004</b>										<b>0.00</b>	<b>7,000,000,000</b>	<b>3,500,000,000</b>
ASN00 On 28/02/2017 Spot Bond				101.49830		101.41277				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				100.58900		100.53123				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>

Contract Details	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 ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.60289		100.53949				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				100.63969		100.55668				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				100.99536		100.92186				0.00	0	0
<b>Total ASN013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/04/2017 Spot Bond				94.87500		96.00500				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 11/04/2017 Spot Bond				98.23000		98.23000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/03/2016 Spot Bond				100.90106		100.83458				0.00	0	0
<b>Total ASN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 09/06/2017 Spot Bond				92.97095		93.05139				0.00	0	0
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/12/2033 Spot Bond			2.65000	294.66540	2.65000	294.36908				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>
ASN02: On 07/07/2017 Spot Bond				90.43636		90.51582				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>
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/08/2015 Spot Bond				103.03636		103.05422				0.00	0	0
<b>Total ASN025 SPOT</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 ASN025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 20/06/2019 Spot Bond				98.23847		98.23847				0.00	0	0
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 14/08/2017 Spot Bond				103.16563		103.04606				0.00	0	0
<b>Total ASN031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 19/09/2017 Spot Bond				88.06846		88.10290				0.00	0	0
<b>Total ASN032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 07/01/2015 Spot Bond				100.22812		100.17548				0.00	0	0
<b>Total ASN033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 20/06/2019 Spot Bond				100.11043	100.00000	9.94583				0.00	200,000,000	50,000,000,000
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000,000</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000,000</b>
ASN35: On 20/12/2016 Spot Bond			100.00000	20.63395	100.00000	20.24547				0.00	0	0
<b>Total ASN35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 12/06/2018 Spot Bond				100.76472		100.70557				0.00	0	0
<b>Total BAR001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 20/12/2014 Spot Bond				100.55055		100.49282				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>
BAR00: On 20/03/2016 Spot Bond				100.54307		100.48615				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				100.45317		100.39084				0.00	0	0
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			8.78000	103.84379	8.84500	103.55274				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				100.35257		100.30149				0.00	0	0
<b>Total BAW12 SPOT</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 BAW12</b>										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.83375		100.77714				0.00	0	0
<b>Total BAW13 SPOT</b>										0.00	0	0
<b>Total For BAW13</b>										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				102.00853		101.95097				0.00	0	0
<b>Total BAW15 SPOT</b>										0.00	0	0
<b>Total For BAW15</b>										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				101.50174		101.43971				0.00	0	0
<b>Total BAW17 SPOT</b>										0.00	0	0
<b>Total For BAW17</b>										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.20789		101.14369				0.00	0	0
<b>Total BAW18 SPOT</b>										0.00	0	0
<b>Total For BAW18</b>										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.30000	104.75166	9.37000	104.35001				0.00	0	1,140,700,000
<b>Total BAW19 SPOT</b>										0.00	0	1,140,700,000
<b>Total For BAW19</b>										0.00	0	1,140,700,000
BAW2 On 02/10/2015 Spot Bond			7.52000	104.30723	7.58500	104.18296				0.00	0	0
<b>Total BAW2 SPOT</b>										0.00	0	0
<b>Total For BAW2</b>										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	30.28980	100.00000	29.89195				0.00	0	0
<b>Total BAW20U SPOT</b>										0.00	0	0
<b>Total For BAW20U</b>										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.43433		100.36335				0.00	0	0
<b>Total BAW3 SPOT</b>										0.00	0	0
<b>Total For BAW3</b>										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.63000	103.83158	8.69500	103.58932				0.00	0	0
<b>Total BAW8 SPOT</b>										0.00	0	0
<b>Total For BAW8</b>										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.04342	101.86395	11.10195	101.72591				0.00	0	0
<b>Total BAYA01 SPOT</b>										0.00	0	0
<b>Total For BAYA01</b>										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			11.06196	100.84643	11.09625	100.73751				0.00	0	0
<b>Total BAYA04 SPOT</b>										0.00	0	0
<b>Total For BAYA04</b>										0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			11.09368	100.81623	11.13199	100.70426				0.00	0	0
<b>Total BAYA05 SPOT</b>										0.00	0	0

Contract Details	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 BAYA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA05 On 30/09/2016 Spot Bond				100.60347		100.51504				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>
BAYA06 On 31/12/2015 Spot Bond			11.12490	100.76662	11.16695	100.64872				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>
BAYA07 On 31/12/2017 Spot Bond			11.72726	100.77596	11.81546	100.44699				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>
BAYA08 On 31/12/2015 Spot Bond				100.61692		100.52647				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>
BAYA09 On 31/12/2015 Spot Bond				100.61692		100.52647				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>
BAYA10 On 31/03/2016 Spot Bond				100.61699		100.52654				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>
BAYA11 On 31/03/2016 Spot Bond			11.29342	100.37086	11.35195	100.23290				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>
BAYA12 On 31/03/2016 Spot Bond			11.23511	100.82599	11.28833	100.69330				0.00	0	0
<b>Total BAYA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA13 On 30/09/2015 Spot Bond			11.06196	100.84643	11.09625	100.73751				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>
BAYA14 On 30/06/2016 Spot Bond			11.12801	100.98634	11.19329	100.83594				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>
BAYA15 On 30/09/2016 Spot Bond			10.28234	100.66236	10.37053	100.48803				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>
BAYA16 On 30/09/2016 Spot Bond				100.58740		100.50140				0.00	0	0
<b>Total BAYA17 SPOT</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 BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 31/12/2016 Spot Bond				100.57939		100.49422				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>
BAYA18 On 31/12/2016 Spot Bond				100.57939		100.49422				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>
BAYA19 On 30/09/2015 Spot Bond				100.01435		100.01435				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>
BAYA22 On 30/06/2017 Spot Bond			10.97717	99.93954	10.97955	99.84741				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>
BAYA23 On 30/06/2017 Spot Bond			11.40500	99.87385	11.47000	99.63365				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>
BAYA24 On 30/06/2017 Spot Bond				100.56361		100.48083				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/09/2017 Spot Bond			11.33000	97.81464	11.39500	97.56709				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond				100.01436		100.01436				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 31/12/2015 Spot Bond				100.53647		100.45817				0.00	0	0
<b>Total BAYA29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA29 On 31/12/2015 Spot Bond			9.28000	100.49983	9.28000	100.42470				0.00	0	0
<b>Total BAYA30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2018 Spot Bond				100.57150		100.48753				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA31 On 31/03/2018 Spot Bond			11.18000	100.10795	11.24500	99.91009				0.00	0	0
<b>Total BAYA32 SPOT</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 BAYA32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond				100.55571		100.47413			0.00	0	0
<b>Total BAYA33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				100.56887		100.48530			0.00	0	0
<b>Total BAYA34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.56887		100.48530			0.00	0	0
<b>Total BAYA35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				99.89584		99.89584			0.00	0	0
<b>Total BAYA36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2016 Spot Bond				100.54940		100.46877			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>
BAYA37 On 30/09/2018 Spot Bond				100.57635		100.49199			0.00	0	0
<b>Total BAYA39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA39 On 30/09/2018 Spot Bond				100.01434		100.01434			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				100.57635		100.49199			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				100.55045		100.46967			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				100.55791		100.47638			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				100.57644		100.49208			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				100.42622		100.36456			0.00	0	0
<b>Total BAYA46 SPOT</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 BAYA46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA47 On 30/09/2015 Spot Bond				100.45585		100.38972				0.00	0	0
<b>Total BAYA47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 31/03/2016 Spot Bond			14.04342	102.00931	14.10195	101.84737				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>
BAYB0 On 31/12/2016 Spot Bond			15.20765	101.10785	15.27983	100.85002				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>
BAYB0 On 31/03/2017 Spot Bond			14.05617	100.98039	14.12913	100.77635				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>
BAYB0 On 30/06/2019 Spot Bond				100.73875		100.62941				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>
BAYB0 On 31/12/2019 Spot Bond				100.73875		100.62941				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>
BAYB0 On 31/03/2020 Spot Bond				100.73875		100.62941				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 30/09/2020 Spot Bond				100.76470		100.65141				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>
BAYB0 On 30/09/2018 Spot Bond				100.64754		100.55204				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>
BAYC1 On 31/12/2016 Spot Bond			100.00000	21.80513	100.00000	21.68126				0.00	0	0
<b>Total BAYC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1 On 30/06/2035 Spot Bond			100.00000	19.61899	100.00000	19.47675				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2 On 30/06/2035 Spot Bond			100.00000	17.85548	100.00000	17.72604				0.00	0	0
<b>Total BAYD2U SPOT</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 BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.02190	100.00000	10.94200				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>
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.02190	100.00000	10.94200				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>
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.32601	100.00000	13.22939				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>
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.54676	100.00000	11.46305				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				100.05051		100.00001				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				99.98191		99.92755				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				100.23751		100.18281				0.00	0	0
<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				100.25150		100.19356				0.00	60,000,000	60,000,000
<b>Total BCJ06 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>60,000,000</b>
<b>Total For BCJ06</b>										<b>0.00</b>	<b>60,000,000</b>	<b>60,000,000</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	7.50906	100.00000	7.45402				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	7.50906	100.00000	7.45402				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>
BCP85I On 24/10/2014 Spot Bond			100.00000	98.91599	100.00000	98.11828				0.00	0	0
<b>Total BCP85U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP85U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP86I On 19/11/2014 Spot Bond			100.00000	92.40506	100.00000	91.70854				0.00	0	0
<b>Total BCP86U SPOT</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 BCP86U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP87I On 05/12/2014 Spot Bond			100.00000	88.80779	100.00000	88.16425				0.00	0	0
<b>Total BCP87U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP87U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			2.04000	180.17191	2.04000	179.99978				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			7.98500	155.75720	8.05000	154.41353				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			7.98500	156.07186	8.05000	154.73793				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			8.37000	98.04466	8.43500	97.46768				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				100.94278		100.87647				0.00	0	0
<b>Total BD311E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BEER02 On 28/03/2018 Spot Bond			7.78000	98.48206	7.84500	98.22899				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>
BG22A1 On 21/07/2016 Spot Bond				100.96051		100.90663				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>
BG22A2 On 21/07/2016 Spot Bond				99.98071		99.92272				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>
BG22A3 On 21/07/2016 Spot Bond				99.98031		99.92110				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>
BG22B1 On 21/07/2016 Spot Bond				99.97895		99.91572				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>
BG22C1 On 21/07/2016 Spot Bond				99.97760		99.91035				0.00	0	0
<b>Total BG22C1 SPOT</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 BG22C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22D On 21/07/2016 Spot Bond				99.97355		99.89507				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>
BG22Y1 On 21/07/2016 Spot Bond			100.00000	26.15089	100.00000	25.96130				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				101.60028		101.54199				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				101.67871		101.61751				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				101.71233		101.64987				0.00	0	0
<b>Total BG32A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				101.72353		101.66065				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				101.85796		101.79008				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				102.03717		101.96260				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	16.37518	100.00000	16.25646				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>
BG32Y1 On 30/10/2016 Spot Bond			100.00000	16.37518	100.00000	16.25646				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				100.70739		100.64808				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				100.75952		100.69572				0.00	0	0
<b>Total BG42A2 SPOT</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 BG42A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond				100.77374		100.70870			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			8.18000	102.16545	8.24500	101.95674			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				100.81635		100.74764			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				100.89193		100.81668			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	14.62457	100.00000	14.51738			0.00	0	0
<b>Total BG42DU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42YI On 15/03/2017 Spot Bond			100.00000	14.62457	100.00000	14.51738			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>
BID04 On 23/11/2017 Spot Bond				101.84983		101.79005			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				100.41541		100.35538			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			8.49000	104.07708	8.54500	103.79487		48,393,000,000,000.00	5,700,000,000	6,200,000,000	
<b>Total BID06 SPOT</b>								<b>18,393,000,000,000.00</b>	<b>5,700,000,000</b>	<b>6,200,000,000</b>	
<b>Total For BID06</b>								<b>18,393,000,000,000.00</b>	<b>5,700,000,000</b>	<b>6,200,000,000</b>	
BIDC4C On 16/10/2014 Spot Bond				100.00000	0.00000	100.00000			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>
BIDC41 On 06/02/2015 Spot Bond				98.06315		98.00985			0.00	0	0
<b>Total BIDC41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC42 On 14/01/2015 Spot Bond			100.00000	80.93126	100.00000	80.39648		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
<b>Total BIDC42 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</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 BIDC42</b>										10,000,000,000,000.00	20,000,000,000	20,000,000,000
BIDC43 On 15/04/2015 Spot Bond			100.00000	67.34317	100.00000	66.97248				500,000,000,000,000.00	55,000,000,000	55,000,000,000
<b>Total BIDC43 SPOT</b>										10,000,000,000,000.00	55,000,000,000	55,000,000,000
<b>Total For BIDC43</b>										10,000,000,000,000.00	55,000,000,000	55,000,000,000
BLG1A On 21/11/2015 Spot Bond				101.08990		101.03548				0.00	0	0
<b>Total BLG1A4 SPOT</b>										0.00	0	0
<b>Total For BLG1A4</b>										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				101.26118		101.19809				0.00	0	0
<b>Total BLG1A6 SPOT</b>										0.00	0	0
<b>Total For BLG1A6</b>										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				101.08600		101.03114				0.00	0	0
<b>Total BLG1B SPOT</b>										0.00	0	0
<b>Total For BLG1B</b>										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				101.13961		101.08201				0.00	0	0
<b>Total BLG1C SPOT</b>										0.00	0	0
<b>Total For BLG1C</b>										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				101.23700		101.17442				0.00	0	0
<b>Total BLG1D SPOT</b>										0.00	0	0
<b>Total For BLG1D</b>										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				101.64166		101.55831				0.00	0	0
<b>Total BLG1E SPOT</b>										0.00	0	0
<b>Total For BLG1E</b>										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				102.30209		102.18601				0.00	0	0
<b>Total BLG1F SPOT</b>										0.00	0	0
<b>Total For BLG1F</b>										0.00	0	0
BSR11 On 19/06/2015 Spot Bond			100.00000	59.09647	100.00000	58.66333				0.00	0	0
<b>Total BSR11U SPOT</b>										0.00	0	0
<b>Total For BSR11U</b>										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				99.84124		99.77253				0.00	0	0
<b>Total BSR12 SPOT</b>										0.00	0	0
<b>Total For BSR12</b>										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				99.83664		99.76593				0.00	0	0
<b>Total BSR13 SPOT</b>										0.00	0	0
<b>Total For BSR13</b>										0.00	0	0
BTC00 On 20/10/2014 Spot Bond			100.00000		0.00000	99.94831				0.00	0	0
<b>Total BTC001 SPOT</b>										0.00	0	0

Contract Details	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 BTC001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC00: On 17/03/2015 Spot Bond				97.25693		97.20133			0.00	0	0
<b>Total BTC002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01: On 30/09/2016 Spot Bond			100.00000	25.95435	100.00000	25.76618			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				100.69550		100.63319			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				101.33718		101.27243			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			7.45000	106.21816	7.50500	106.15078			0.00	0	0
<b>Total CBL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL08: On 02/11/2016 Spot Bond			9.33000	115.20161	9.39500	114.99087		373,200,000,000.00	40,000,000	40,000,000	
<b>Total CBL08 SPOT</b>								<b>373,200,000,000.00</b>	<b>40,000,000</b>	<b>40,000,000</b>	
<b>Total For CBL08</b>								<b>373,200,000,000.00</b>	<b>40,000,000</b>	<b>40,000,000</b>	
CBL09: On 29/01/2017 Spot Bond				105.35808		108.06247			0.00	0	0
<b>Total CBL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11: On 06/05/2016 Spot Bond			9.23000	106.58403	9.29500	106.41233		11,445,200,000,000.00	1,240,000,000	620,000,000	
<b>Total CBL11 SPOT</b>								<b>11,445,200,000,000.00</b>	<b>1,240,000,000</b>	<b>620,000,000</b>	
<b>Total For CBL11</b>								<b>11,445,200,000,000.00</b>	<b>1,240,000,000</b>	<b>620,000,000</b>	
CBL12: On 06/09/2018 Spot Bond			12.38000	98.15610	12.44500	97.86666			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				102.29252		102.20536			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			11.34000	103.16898	11.40500	102.85926			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				101.44009		101.37594			0.00	0	0
<b>Total CBL15 SPOT</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 CBL15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL16 On 18/05/2017 Spot Bond			9.22000	104.45680	9.28500	104.23301				0.00	0	0
<b>Total CBL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond				100.12977		100.04370				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			11.78000	99.10840	11.84500	98.78498				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				102.32356		102.26416				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				101.02278		100.93616				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				101.53815		101.47533				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			10.05000	97.37887	10.12000	97.02100				0.00	0	0
<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			9.83500	119.77001	9.90000	119.26385				0.00	0	1,642,538,800
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,642,538,800</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>1,642,538,800</b>
CCT02 On 12/06/2024 Spot Bond			9.66500	116.15469	9.73000	115.63111				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			8.99500	115.49220	9.06000	114.93375				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				101.31738		101.22401				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			11.53000	101.38638	11.59500	101.20736				0.00	0	0
<b>Total CGR11 SPOT</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 CGR11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR12 On 14/11/2014 Spot Bond				101.69178		101.61481			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				101.38463		101.30120			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				103.38783		103.29729			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				99.97377		99.89529			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>
CGR16 On 22/09/2017 Spot Bond				100.70377		100.62666			0.00	0	0
<b>Total CGR16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond				99.91636		99.79002			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>
CIG02 On 30/08/2016 Spot Bond				101.19144		101.11893			0.00	0	0
<b>Total CIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				100.49617		100.42395			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				100.51468		100.43963			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				100.53628		100.45799			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				102.25008		102.13861			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				102.22694		102.11663			0.00	0	0
<b>Total CLN130 SPOT</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 CLN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/08/2015 Spot Bond				102.34923		102.23277				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>
CLN15 On 14/02/2015 Spot Bond				101.58995		101.51602				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>
CLN17 On 20/12/2015 Spot Bond				100.64822		100.58039				0.00	0	0
<b>Total CLN170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 20/03/2016 Spot Bond				101.47678		101.41785				0.00	0	0
<b>Total CLN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 01/07/2021 Spot Bond			10.11000	103.01961	10.11000	102.93680				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 06/07/2016 Spot Bond				100.29359		100.23077				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>
CLN19 On 23/08/2016 Spot Bond			2.76000	120.50044	2.76000	120.37833				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 24/08/2016 Spot Bond				104.03475		104.03475				0.00	0	0
<b>Total CLN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 29/08/2021 Spot Bond			3.14000	120.39314	3.14000	120.26731				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 31/08/2016 Spot Bond			8.25000	101.12289	8.25000	101.05516				0.00	0	0
<b>Total CLN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2021 Spot Bond			2.75000	122.58719	2.80000	122.08512				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2016 Spot Bond			2.40000	119.88855	2.40000	119.77016				0.00	0	0
<b>Total CLN199 SPOT</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 CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN201 On 20/12/2016 Spot Bond				100.90024		100.80523				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>
CLN211 On 17/10/2016 Spot Bond			8.64500	99.84447	8.71000	99.65803				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>
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	99.93490				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>
CLN221 On 20/10/2016 Spot Bond				99.99991		99.93885				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>
CLN222 On 20/10/2016 Spot Bond			8.69500	99.90999	8.76000	99.72304				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>
CLN222 On 20/10/2016 Spot Bond			8.69500	99.90999	8.76000	99.72304				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>
CLN225 On 09/12/2016 Spot Bond			8.74500	103.01148	8.81000	102.81464				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>
CLN226 On 20/12/2016 Spot Bond				100.66335		100.59388				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>
CLN227 On 20/12/2016 Spot Bond				100.72835		100.65188				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>
CLN230 On 17/01/2015 Spot Bond				100.17229		100.12010				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>
CLN231 On 17/01/2015 Spot Bond				100.17229		100.12010				0.00	0	0
<b>Total CLN231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN237 On 14/02/2017 Spot Bond				101.39302		101.32805				0.00	0	0
<b>Total CLN237 SPOT</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 CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN237 On 20/03/2017 Spot Bond				100.67219		100.60179				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN240 On 24/02/2015 Spot Bond				101.16733		101.10524				0.00	0	0
<b>Total CLN240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN241 On 24/02/2017 Spot Bond				101.23879		101.17283				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN242 On 24/02/2019 Spot Bond			9.35000	101.42547	9.35000	101.34994				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 24/02/2019 Spot Bond			9.35000	101.42547	9.35000	101.34994				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN244 On 25/02/2015 Spot Bond				101.16726		101.10516				0.00	0	0
<b>Total CLN244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN245 On 25/02/2015 Spot Bond				101.17030		101.10804				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>
CLN248 On 14/03/2015 Spot Bond				100.87950		100.82253				0.00	0	0
<b>Total CLN248 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN248</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN250 On 26/03/2015 Spot Bond				100.70212		100.64525				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>
CLN251 On 26/03/2015 Spot Bond				100.78222		100.72684				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>
CLN252 On 26/03/2015 Spot Bond				100.78643		100.73114				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>
CLN253 On 26/03/2015 Spot Bond				100.70212		100.64525				0.00	0	0
<b>Total CLN253 SPOT</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 CLN253</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN253 On 26/03/2015 Spot Bond				100.70212		100.64525				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				100.74738		100.68967				0.00	400,000,000	400,000,000
<b>Total CLN255 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For CLN255</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
CLN255 On 26/03/2017 Spot Bond				101.51924		101.45679				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				101.10067		101.03733				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				101.62972		101.56752				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				101.62972		101.56752				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				101.62972		101.56752				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.99380		100.92982				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			9.11000	102.56169	9.17500	102.25029				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 30/04/2017 Spot Bond				102.67315		102.60983				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				100.75033		100.67150				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 20/06/2017 Spot Bond				101.00759		100.94418				0.00	0	0
<b>Total CLN272 SPOT</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 CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				101.00410		100.94110				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				101.04882		100.98457				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				101.24299		101.18029				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				101.39556		101.32109				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				101.23796		101.17420				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 20/06/2015 Spot Bond				102.77184		102.70778				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				101.98472		101.92155				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				100.84770		100.78947				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				100.63891		100.58076				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				100.59542		100.53283				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				101.90951		101.84337				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				101.58312		101.51832				0.00	0	0
<b>Total CLN289 SPOT</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 CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 26/06/2017 Spot Bond				100.84026		100.76674				0.00	0	0
<b>Total CLN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 26/06/2017 Spot Bond				100.60556		100.53166				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>
CLN29 On 26/06/2017 Spot Bond				103.09941		103.03051				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>
CLN29 On 30/06/2017 Spot Bond				100.50155		100.42852				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>
CLN29 On 26/06/2017 Spot Bond				100.59910		100.52601				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 30/06/2017 Spot Bond				100.37504		100.30139				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>
CLN29 On 20/12/2017 Spot Bond				100.70644		100.63233				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>
CLN29 On 30/06/2017 Spot Bond				100.50170		100.42867				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>
CLN29 On 30/06/2017 Spot Bond				100.50170		100.42867				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>
CLN29 On 30/06/2017 Spot Bond				100.49764		100.42483				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>
CLN30 On 20/12/2017 Spot Bond				127.30703		127.30703				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>
CLN30 On 20/12/2017 Spot Bond				102.06209		101.99034				0.00	0	0
<b>Total CLN302 SPOT</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 CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN30: On 20/12/2017 Spot Bond				127.16368		127.16368				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>
CLN30: On 20/12/2017 Spot Bond				126.84069		126.84069				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>
CLN30: On 20/12/2017 Spot Bond				127.15897		127.15897				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>
CLN31: On 20/03/2018 Spot Bond				124.89285		124.89285				0.00	0	0
<b>Total CLN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311: On 20/03/2018 Spot Bond				125.65966		125.65966				0.00	0	0
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31: On 14/11/2022 Spot Bond				101.60475		101.53181				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>
CLN31: On 14/11/2022 Spot Bond			10.64500	98.22274	10.72000	97.75664				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>
CLN31: On 20/03/2023 Spot Bond			11.16500	94.91115	11.24000	94.43996				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>
CLN31: On 30/06/2017 Spot Bond				100.47646		100.40685				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>
CLN31: On 20/03/2023 Spot Bond				100.70866		100.63380				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>
CLN31: On 14/11/2022 Spot Bond				101.56848		101.49720				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>
CLN31: On 24/07/2017 Spot Bond				99.91159		99.84537				0.00	0	0
<b>Total CLN319 SPOT</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 CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32 On 30/04/2018 Spot Bond				101.93494		101.86083				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>
CLN32 On 30/04/2018 Spot Bond			8.80500	104.13394	8.80500	104.06082				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>
CLN32 On 20/12/2015 Spot Bond				100.62528		100.55946				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>
CLN32 On 24/07/2017 Spot Bond				101.93500		101.86678				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>
CLN32 On 20/06/2018 Spot Bond				122.49570		122.49570				0.00	0	0
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32 On 20/06/2018 Spot Bond				100.65286		100.58405				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>
CLN32 On 20/06/2018 Spot Bond				100.66404		100.59401				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>
CLN32 On 20/06/2023 Spot Bond				100.70718		100.63247				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>
CLN32 On 20/06/2018 Spot Bond				100.67853		100.60743				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>
CLN32 On 20/06/2017 Spot Bond				100.93499		100.83624				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>
CLN33 On 20/06/2017 Spot Bond				100.93499		100.83624				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>
CLN33 On 20/06/2017 Spot Bond				77.78877		77.62665				0.00	0	0
<b>Total CLN331 SPOT</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 CLN331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN331 On 20/06/2018 Spot Bond				100.73899		100.66138				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				100.47646		100.40685				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				110.51959		110.51959				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				110.68659		110.68659				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				99.81918		101.80026				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 20/12/2018 Spot Bond				100.81615		100.72960				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 30/06/2017 Spot Bond				100.47911		100.40910				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 20/06/2017 Spot Bond				100.92935		100.83121				0.00	0	0
<b>Total CLN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN342 On 20/12/2023 Spot Bond				100.76896		100.68809				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2018 Spot Bond				100.59523		100.53310				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2023 Spot Bond				100.68636		100.61391				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 28/07/2017 Spot Bond				99.82092		101.78260				0.00	0	0
<b>Total CLN346 SPOT</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 CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN346 On 10/02/2016 Spot Bond				101.50293		101.43659				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>
CLN347 On 30/06/2017 Spot Bond				100.46586		100.39786				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN349 On 28/10/2018 Spot Bond				99.84045		101.68083				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN350 On 28/05/2019 Spot Bond				101.11301		101.05029				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				100.90948		100.81418				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 30/04/2018 Spot Bond				99.77652		101.73492				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				99.91213		99.84633				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				100.57150		100.51150				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	100.74116	10.55000	100.71255				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			9.82500	105.13410	9.90000	104.63974				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				100.62388		100.55965				0.00	0	0
<b>Total CLN363 SPOT</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 CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond				101.95401		101.87336				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			11.96500	106.55616	12.04000	106.08927				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				102.03545		101.95142				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			11.99500	106.28793	12.07000	105.84321				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			10.42500	105.92124	10.50000	105.49064				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				102.03545		101.95142				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				99.83677		99.76698				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				100.75172		100.67219				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				100.69454		100.62121				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				100.70718		100.63247				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				100.62528		100.55946				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				100.49605		100.42348				0.00	0	0
<b>Total CLN375 SPOT</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 CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 20/03/2021 Spot Bond			9.35000	103.21392	9.42000	102.85048				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 30/06/2017 Spot Bond				100.57451		100.48792				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN377 On 20/06/2019 Spot Bond				100.68859		100.61591				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/03/2024 Spot Bond			10.55000	100.85567	10.55000	100.76977				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	98.17223	11.00000	98.14196				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>
CLN380 On 21/07/2015 Spot Bond				99.98131		99.92493				0.00	0	0
<b>Total CLN381 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN381</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN381 On 20/03/2021 Spot Bond				100.69975		100.62585				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>
CLN382 On 22/07/2017 Spot Bond				99.96096		99.90239				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>
CLN383 On 20/09/2024 Spot Bond			11.75500	102.45902	11.83000	101.99016				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>
CLN384 On 20/09/2024 Spot Bond				100.76507		100.68407				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>
CLN385 On 20/03/2021 Spot Bond				100.62528		100.55946				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond				99.82626		99.75199				0.00	0	0
<b>Total CLN387 SPOT</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 CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				100.66627		100.59600				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN389 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN390 On 01/10/2016 Spot Bond			100.00000	27.28274	100.00000	26.89051				0.00	0	0
<b>Total CLN390 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN390</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	40.08414	7.01000	40.06183				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				164.06958		164.06958				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			8.37000	141.21201	8.43500	140.72651				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			7.98500	155.75720	8.05000	154.41353				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			7.98500	156.07186	8.05000	154.73793				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>
CLNF01 On 20/10/2015 Spot Bond				93.01184		92.95441				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>
CLNF02 On 20/10/2015 Spot Bond				92.95209		92.89416				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>
CLNF03 On 10/10/2016 Spot Bond				100.22751		100.15906				0.00	0	0
<b>Total CLNF03 SPOT</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 CLNF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 10/10/2016 Spot Bond				100.22751		100.15906				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				100.67088		100.60060				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				100.62854		100.56283				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				100.63691		100.57030				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 10/07/2017 Spot Bond				100.22643		100.15840				0.00	0	0
<b>Total CLNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/06/2017 Spot Bond				100.63646		100.56943				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				99.91159		99.84537				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/03/2018 Spot Bond				100.58123		100.52018				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				100.61035		100.54615				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				100.60662		100.54282				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				100.61035		100.54615				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				101.33618		101.26361				0.00	0	0
<b>Total COH001 SPOT</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 COH001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.03541		100.04425			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			8.87000	104.43091	8.87000	104.28549			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			8.58000	104.63635	8.64500	104.36354			0.00	0	750,000,000
<b>Total COJ04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>750,000,000</b>
<b>Total For COJ04</b>									<b>0.00</b>	<b>0</b>	<b>750,000,000</b>
COJ05 On 05/06/2023 Spot Bond			9.99000	117.14902	10.06000	116.62427			0.00	0	0
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ06 On 09/12/2015 Spot Bond			8.32000	106.56171	8.38500	106.41943			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			9.56000	106.54627	9.63000	106.12164			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			9.60500	107.23790	9.68000	106.68074			0.00	0	0
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COT01 On 03/04/2023 Spot Bond			9.95500	95.66175	10.03000	95.17731			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			10.71500	96.83906	10.78000	96.31165			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			10.71500	94.62995	10.78000	94.12011			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				101.14395		101.08412			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				101.14391		101.07959			0.00	0	0
<b>Total CPL003 SPOT</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 CPL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 01/03/2015 Spot Bond				101.03842		100.97537			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>
CPL005 On 01/08/2015 Spot Bond				101.99466		101.93721			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>
CPL007 On 27/10/2014 Spot Bond				101.41850		101.36723			0.00	0	0
<b>Total CPL020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL020 On 25/08/2017 Spot Bond				101.14683		101.08540			0.00	0	0
<b>Total CPL021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL021 On 23/09/2019 Spot Bond				100.57791		100.51539			0.00	0	0
<b>Total CPL022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			10.87000	103.98758	10.94000	103.51017			0.00	0	0
<b>Total CPV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DEN38U On 10/06/2018 Spot Bond			100.00000	12.31518	100.00000	12.22493			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	4.15071	100.00000	4.11153			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	15.10464	100.00000	14.96207			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				99.91819		101.56458			0.00	0	0
<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			7.90500	97.69513	7.97000	97.46722		790,500,000,000.00	100,000,000	100,000,000	
<b>Total DENG44 SPOT</b>								<b>790,500,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	
<b>Total For DENG44</b>								<b>790,500,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	
DENG5 On 21/11/2014 Spot Bond				101.03400		100.98179			0.00	0	0
<b>Total DENG52 SPOT</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 DENG52</b>										0.00	0	0
DENG5 On 25/02/2015 Spot Bond				100.98032		100.92776				0.00	0	0
<b>Total DENG53 SPOT</b>										0.00	0	0
<b>Total For DENG53</b>										0.00	0	0
DENG5 On 03/03/2015 Spot Bond				100.82700		100.77460				0.00	0	0
<b>Total DENG54 SPOT</b>										0.00	0	0
<b>Total For DENG54</b>										0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	93.45220	100.00000	92.76336				0.00	0	0
<b>Total DLT01U SPOT</b>										0.00	0	0
<b>Total For DLT01U</b>										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.86509		100.80289				0.00	0	0
<b>Total DLTB02 SPOT</b>										0.00	0	0
<b>Total For DLTB02</b>										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.24428		100.17768				0.00	0	0
<b>Total DLTB03 SPOT</b>										0.00	0	0
<b>Total For DLTB03</b>										0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				102.53929		102.48327				0.00	0	0
<b>Total DLTC04 SPOT</b>										0.00	0	0
<b>Total For DLTC04</b>										0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				101.83822		101.78136				0.00	0	0
<b>Total DLTC06 SPOT</b>										0.00	0	0
<b>Total For DLTC06</b>										0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				101.45275		101.39540				0.00	0	0
<b>Total DLTC07 SPOT</b>										0.00	0	0
<b>Total For DLTC07</b>										0.00	0	0
DOL002 On 15/07/2018 Spot Bond				97.14610		97.05059				0.00	0	0
<b>Total DOL002 SPOT</b>										0.00	0	0
<b>Total For DOL002</b>										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.81467		100.72829				0.00	0	0
<b>Total DOL003 SPOT</b>										0.00	0	0
<b>Total For DOL003</b>										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				99.86020		99.75560				0.00	0	0
<b>Total DOL004 SPOT</b>										0.00	0	0
<b>Total For DOL004</b>										0.00	0	0
DOL006 On 22/03/2019 Spot Bond				100.91427		100.81706				0.00	0	0
<b>Total DOL006 SPOT</b>										0.00	0	0

Contract Details	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 DOL006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/06/2019 Spot Bond				100.71090		100.63578			0.00	0	0
<b>Total DOL007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DRD04 On 03/07/2015 Spot Bond				100.51170		100.42134			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			8.55000	105.43850	8.62000	105.01119			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			7.49500	116.64304	7.56000	116.46505			0.00	0	1,000,000,000
<b>Total DV21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For DV21</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
DV22 On 07/02/2020 Spot Bond			8.26500	106.88020	8.34000	106.48326		7,567,434,000,000.00		915,600,000	2,337,360,000
<b>Total DV22 SPOT</b>								<b>7,567,434,000,000.00</b>		<b>915,600,000</b>	<b>2,337,360,000</b>
<b>Total For DV22</b>								<b>7,567,434,000,000.00</b>		<b>915,600,000</b>	<b>2,337,360,000</b>
DV23 On 27/02/2023 Spot Bond			9.00500	107.19986	9.08000	106.67368		6,550,237,000,000.00		727,400,000	1,677,900,000
<b>Total DV23 SPOT</b>								<b>6,550,237,000,000.00</b>		<b>727,400,000</b>	<b>1,677,900,000</b>
<b>Total For DV23</b>								<b>6,550,237,000,000.00</b>		<b>727,400,000</b>	<b>1,677,900,000</b>
DV24 On 18/02/2024 Spot Bond			9.05500	105.57784	9.13000	105.02481		0.00		0	0
<b>Total DV24 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For DV24</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			9.38500	107.27451	9.46000	106.58856		0.00		0	300,000,000
<b>Total DV29 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>300,000,000</b>
<b>Total For DV29</b>								<b>0.00</b>		<b>0</b>	<b>300,000,000</b>
DVC00: On 09/12/2014 Spot Bond				100.75615		100.70199			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				100.68224		100.62918			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				100.50243		100.44796			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				100.39355		100.33919			0.00	0	0
<b>Total DVC006 SPOT</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 DVC006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00 On 15/09/2015 Spot Bond				100.64340		100.58756				0.00	0	0
<b>Total DVC007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				101.30306		101.24696				0.00	0	0
<b>Total DVF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.61754		100.56111				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>
DVF18 On 30/03/2018 Spot Bond				100.40722		100.34840				0.00	0	1,800,000,000
<b>Total DVF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
<b>Total For DVF18</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
E170 On 01/08/2020 Spot Bond			7.86000	128.71294	7.93500	128.23432				0.00	0	2,011,700,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,011,700,000</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>2,011,700,000</b>
EDC01 On 04/04/2016 Spot Bond				90.89983		90.75729				0.00	0	500,000,000
<b>Total EDC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For EDC01</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</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			0.20000	136.05474	0.20000	135.94502				0.00	0	1,200,000,000
<b>Total EL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For EL15</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
EL28 On 02/05/2028 Spot Bond			2.07000	123.71076	2.07500	123.52210				0.00	0	0
<b>Total EL28 SPOT</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>
EL29 On 19/11/2029 Spot Bond			2.08000	110.86229	2.08500	110.68449				0.00	0	0
<b>Total EL29 SPOT</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 EL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			2.11000	110.45964	2.11500	110.28092				0.00	0	9,300,000,000
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,300,000,000</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>9,300,000,000</b>
EL31 On 02/06/2031 Spot Bond			2.16000	102.67355	2.16000	102.57437				0.00	0	0
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			9.45000	107.23275	9.52000	106.83673				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			9.30000	107.86341	9.37000	107.43658				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			9.76500	106.34967	9.83000	105.86557				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			10.01000	100.14272	10.08500	99.79344				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			10.16000	102.50449	10.23500	102.06066				0.00	0	4,666,666,200
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,666,666,200</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>4,666,666,200</b>
EPF001 On 19/08/2015 Spot Bond				101.32968		101.26880				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				101.11372		101.05050				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>
EPF003 On 12/09/2016 Spot Bond				100.78218		100.72164				0.00	0	0
<b>Total EPF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC09 On 06/11/2014 Spot Bond				101.36614		101.30964				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				101.12534		101.07031				0.00	0	0
<b>Total EPFC10 SPOT</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 EPFC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC1 On 19/02/2015 Spot Bond				101.16939		101.11463				0.00	0	0
<b>Total EPFC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ206 On 15/10/2014 Spot Bond			100.00000	98.64865	100.00000	99.45504				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>
EQ209 On 11/06/2015 Spot Bond			100.00000	60.24099	100.00000	59.67235				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>
EQ211 On 14/11/2014 Spot Bond			100.00000	96.66651	100.00000	95.92860				0.00	0	0
<b>Total EQ211U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ211U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ212 On 12/02/2015 Spot Bond			100.00000	81.45964	100.00000	80.95368				0.00	0	0
<b>Total EQ212U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ212U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS01 On 18/11/2014 Spot Bond			3.00000	133.09413	3.00000	132.95629				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			11.30000	104.91387	11.36500	104.77629				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				102.61151		102.53545				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				98.57350		100.72625				0.00	0	0
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2018 Spot Bond				100.49310		100.42302				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			9.76000	97.06821	9.82500	96.80807				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				100.30907		100.24302				0.00	0	0
<b>Total EQS08A SPOT</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 EQS08A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				101.17083		101.10430			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				101.47910		101.40857			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 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			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>
ERS3B On 17/11/2025 Spot Bond				101.36739		101.30223			0.00	0	0
<b>Total ERS3B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			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>
ERS3C On 17/11/2025 Spot Bond				101.45309		101.38379			0.00	0	0
<b>Total ERS3C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/08/2015 Spot Bond				101.70469		101.64623			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				101.24871		101.18855			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				101.29992		101.23725			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				101.23848		101.17881			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				101.28114		101.21939			0.00	0	0
<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>
ERSA1 On 17/11/2025 Spot Bond				101.24746		101.18810			0.00	0	0
<b>Total ERSA18 SPOT</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 ERSA18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				101.23030		101.17176			0.00	0	0
<b>Total ERSA19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			6.94000	101.73756	6.98500	101.64281			0.00	0	200,000,000
<b>Total ES15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ES15</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ES18 On 20/04/2018 Spot Bond			7.72000	104.61542	7.76500	104.41072		69,719,337,756,000.00	9,031,002,300	14,137,407,500	
<b>Total ES18 SPOT</b>								<b>9,719,337,756,000.00</b>	<b>9,031,002,300</b>	<b>14,137,407,500</b>	
<b>Total For ES18</b>								<b>9,719,337,756,000.00</b>	<b>9,031,002,300</b>	<b>14,137,407,500</b>	
ES23 On 25/01/2023 Spot Bond			8.35500	112.01670	8.43000	111.47414		171,122,932,500.00	20,481,500	6,585,224,000	
<b>Total ES23 SPOT</b>								<b>171,122,932,500.00</b>	<b>20,481,500</b>	<b>6,585,224,000</b>	
<b>Total For ES23</b>								<b>171,122,932,500.00</b>	<b>20,481,500</b>	<b>6,585,224,000</b>	
ES26 On 02/04/2026 Spot Bond			8.67500	94.46720	8.72000	94.09199		265,134,892,500,000.00	30,563,100,000	12,290,780,000	
<b>Total ES26 SPOT</b>								<b>5,134,892,500,000.00</b>	<b>30,563,100,000</b>	<b>12,290,780,000</b>	
<b>Total For ES26</b>								<b>5,134,892,500,000.00</b>	<b>30,563,100,000</b>	<b>12,290,780,000</b>	
ES33 On 15/09/2033 Spot Bond			9.41000	83.98317	9.46000	83.53916		218,147,688,226,000.00	23,182,538,600	129,278,020,000	
<b>Total ES33 SPOT</b>								<b>18,147,688,226,000.00</b>	<b>23,182,538,600</b>	<b>129,278,020,000</b>	
<b>Total For ES33</b>								<b>18,147,688,226,000.00</b>	<b>23,182,538,600</b>	<b>129,278,020,000</b>	
ES42 On 25/04/2042 Spot Bond			9.52500	89.95721	9.58500	89.35951		0.00	0	22,200,000,000	
<b>Total ES42 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>22,200,000,000</b>	
<b>Total For ES42</b>								<b>0.00</b>	<b>0</b>	<b>22,200,000,000</b>	
EXX01 On 19/05/2017 Spot Bond				101.14795		101.08370		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				101.36253		101.29653		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				101.19333		101.12984		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				100.05765		99.99988		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				100.51817		100.45525		0.00	0	0	
<b>Total FIFB03 SPOT</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 FIFB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC11 On 02/12/2014 Spot Bond				100.93048		100.87781			0.00	0	0
<b>Total FIFC11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC12 On 10/03/2015 Spot Bond				100.75329		100.69534			0.00	0	0
<b>Total FIFC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC13 On 10/04/2015 Spot Bond				100.23250		100.17438			0.00	0	0
<b>Total FIFC13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	12.42864	100.00000	12.33853			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	12.09569	100.00000	12.00800			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>
FR2A4/ On 15/09/2023 Spot Bond				100.74047		100.67830			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>
FR2A4f On 15/09/2023 Spot Bond				99.21021		99.14049			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>
FR2A4( On 15/09/2023 Spot Bond				100.82565		100.75612			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				100.88237		100.80794			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>
FRB05 On 21/12/2018 Spot Bond			9.18000	100.47626	9.24500	100.18430		402,543,000,000.00		43,850,000	43,850,000
<b>Total FRB05 SPOT</b>								<b>402,543,000,000.00</b>		<b>43,850,000</b>	<b>43,850,000</b>
<b>Total For FRB05</b>								<b>402,543,000,000.00</b>		<b>43,850,000</b>	<b>43,850,000</b>
FRB08 On 10/06/2016 Spot Bond				100.75759		100.70195			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				100.75752		100.70187			0.00	0	0
<b>Total FRB09 SPOT</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 FRB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				99.85330		101.83496			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				104.31459		104.24451			0.00	0	600,000,000
<b>Total FRB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For FRB11</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
FRB12 On 02/06/2024 Spot Bond				101.10185		101.03345			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				101.12007		101.05052			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			10.05000	103.56551	10.12000	103.15057			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			10.98000	107.27181	11.04500	106.96023			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				99.36418		99.28988			0.00	0	0
<b>Total FRBC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			2.15000	132.04907	2.20000	131.48971			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			2.17000	278.03404	2.17000	277.76524			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			2.40000	110.26496	2.40000	110.15642			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			2.49000	158.64890	2.49500	158.40173			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			2.29000	216.66962	2.29000	216.45805			0.00	0	0
<b>Total FRBI33 SPOT</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 FRBI33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN0: On 15/09/2015 Spot Bond			7.55000	106.38886	7.61500	106.26490			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			7.81100	62.51205	7.81200	62.49626			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			9.45700	39.53169	9.45700	39.52105			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			9.69000	38.21734	9.69000	38.20657			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	73.29317	100.00000	72.85429			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	75.70435	100.00000	75.27258			0.00	0	0
<b>Total FRC03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10: On 03/06/2021 Spot Bond				101.32423		101.23946			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 20/06/2017 Spot Bond				100.74655		100.66813			0.00	0	0
<b>Total FRC109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: On 20/06/2017 Spot Bond				100.64827		100.58043			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>
FRC11: On 20/06/2017 Spot Bond				100.71028		100.63577			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>
FRC11: On 20/06/2017 Spot Bond			7.47000	98.00000	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>
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
<b>Total FRC116 SPOT</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 FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC116 On 20/06/2017 Spot Bond				100.69975		100.62585				0.00	0	0
<b>Total FRC118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC120 On 20/06/2017 Spot Bond				100.66775		100.59733				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 20/06/2017 Spot Bond				100.80872		100.72869				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC123 On 20/06/2017 Spot Bond				100.68859		100.61591				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	100.00000	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				100.73095		100.65366				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>

Contract Details	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 FRC129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC130 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13 On 20/09/2017 Spot Bond				100.89587		100.80065			0.00	0	0
<b>Total FRC134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13 On 20/09/2017 Spot Bond				100.87007		100.77765			0.00	0	0
<b>Total FRC135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC139 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC140 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC141 SPOT</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 FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond			100.09221	17.66845	100.09221	17.53883				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.62677		100.56079				0.00	0	0
<b>Total FRC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				109.83024		109.60006				0.00	0	0
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.82939		100.74202				0.00	0	0
<b>Total FRC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				103.32606		103.30735				0.00	0	0
<b>Total FRC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.69507		100.62218				0.00	0	0
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				98.00000		98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.70266		100.62896				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.64292		100.57566				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>
FRC15: On 20/12/2017 Spot Bond				100.65510		100.58604				0.00	0	0
<b>Total FRC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.85162		100.76121				0.00	0	0
<b>Total FRC155 SPOT</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 FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/12/2017 Spot Bond				100.64392		100.57608				0.00	0	0
<b>Total FRC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 14/12/2018 Spot Bond			13.22500	58.26884	13.22500	58.20639				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.60811		100.54415				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.60886		100.54482				0.00	0	0
<b>Total FRC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.89001		100.79614				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				100.63572		100.56877				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			3.63500	98.53801	3.63500	98.43126				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				100.66254		100.59268				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				100.66254		100.59268				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				101.39907		101.32819				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				100.47646		100.40685				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				98.70146		98.63286				0.00	0	0
<b>Total FRC174 SPOT</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 FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.62528		100.55946				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				100.61110		100.54681				0.00	0	7,960,000,000
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,960,000,000</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>7,960,000,000</b>
FRC17: On 06/08/2023 Spot Bond				101.93364		101.85383				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2020 Spot Bond				100.71238		100.63711				0.00	0	0
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 10/02/2016 Spot Bond				101.47584		101.41116				0.00	0	0
<b>Total FRC180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 06/08/2023 Spot Bond				101.91327		101.83432				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 26/01/2021 Spot Bond				102.06959		101.99315				0.00	0	0
<b>Total FRC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.81467		100.72829				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.64913		100.58073				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>
FRC18: On 20/12/2018 Spot Bond				100.80745		100.72327				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>
FRC18: On 20/03/2016 Spot Bond				100.60439		100.54082				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>
FRC18: On 20/03/2019 Spot Bond				100.65510		100.58604				0.00	0	0
<b>Total FRC188 SPOT</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 FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.65510		100.58604				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>
FRC19: On 14/03/2016 Spot Bond				100.70744		100.64814				0.00	0	0
<b>Total FRC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2017 Spot Bond				100.38101		100.31896				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				100.40144		100.33598				0.00	0	8,400,000,000
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,400,000,000</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>8,400,000,000</b>
FRC19: On 08/04/2016 Spot Bond				100.61048		100.55298				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				100.23758		100.17826				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				100.69082		100.61789				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				100.21847		100.15892				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				100.59247		100.53496				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				100.19740		100.13801				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				100.19793		100.13839				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				100.06165		99.99983				0.00	0	0
<b>Total FRC200 SPOT</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 FRC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20 On 17/04/2016 Spot Bond				100.05566		99.99990				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				100.06165		99.99983				0.00	0	0
<b>Total FRC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20 On 17/04/2016 Spot Bond				100.05542		99.99990				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				101.68125		101.61261				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	101.77972	8.75000	101.70792				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				102.48799		102.42032				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	11.48943	100.00000	11.38098				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	10.48885	100.00000	10.38984				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>
FRC20 On 07/10/2020 Spot Bond				100.35868		100.27567				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21 On 20/12/2019 Spot Bond			100.00000	1.26292	100.00000	1.24338				0.00	0	0
FRC21 On 20/12/2019 Spot Bond				100.40260		100.33132				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond				100.69730		100.62417				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				100.69356		100.62084				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.93622		100.86704				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				101.88040		101.81377				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			3.39000	121.79764	3.44000	121.27412				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				100.70565		100.63162				0.00	0	0
<b>Total FRC67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond				100.71244		100.63769				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			3.37000	121.95560	3.42000	121.43153				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>
FRC71 On 31/01/2022 Spot Bond			3.39000	121.79764	3.44000	121.27412				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			2.59000	126.92692	2.59000	126.80006				0.00	0	0
<b>Total FRC72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			2.66000	134.06982	2.66000	133.93482				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				102.11467		102.03951				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>
FRC83 On 20/12/2016 Spot Bond				100.61792		100.55335				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				100.70115		100.62761				0.00	0	0

Contract Details	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				101.63567		101.61932				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				100.81286		100.72728				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				100.78420		100.70171				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				100.67223		100.60131				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>
FRC96 On 20/03/2017 Spot Bond				100.67148		100.60064				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				101.83845		101.81967				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>
FRD00 On 14/03/2016 Spot Bond				100.68372		100.62646				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	9.76668	100.00000	9.69510				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	23.64897	100.00000	23.47564				0.00	0	0
<b>Total FRD02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD04 On 04/07/2015 Spot Bond			100.00000	56.00302	100.00000	55.48011				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>
FRD09 On 26/06/2017 Spot Bond			100.00000	17.61807	100.00000	17.45176				0.00	0	0
<b>Total FRD09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI15 On 14/03/2015 Spot Bond			4.73000	149.90090	4.73000	149.72533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.49751		100.44349				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				101.20650		101.15332				0.00	0	0
<b>Total FRJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ17 On 04/04/2017 Spot Bond				101.10817		101.04887				0.00	200,000,000	1,600,000,000
<b>Total FRJ17 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,600,000,000</b>
<b>Total For FRJ17</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,600,000,000</b>
FRJ18 On 21/02/2018 Spot Bond				102.35136		102.29014				0.00	0	1,500,000,000
<b>Total FRJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For FRJ18</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
FRJ19 On 04/04/2019 Spot Bond				100.35130		100.29212				0.00	0	0
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond				99.39708		99.34055				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				100.14140		100.08274				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			2.12800	100.69318	2.12800	100.69318				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			2.47000	132.98322	2.47000	132.85158				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				99.98125		99.92544				0.00	0	0
<b>Total FRS102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond			10.38000	99.91649	10.38000	102.42373				0.00	0	0
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond			10.38000	99.91649	10.38000	102.42373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				108.68000		108.68000				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				99.96494		101.37437				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				101.98202		101.90703				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			2.61000	107.33616	2.61000	107.22869				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			2.60000	207.32337	2.60000	207.11573				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			2.58000	107.90871	2.58000	107.80092				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				100.29187		100.24040				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			2.63000	206.44546	2.63000	206.23819				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				102.16550		102.08451				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			2.49000	109.35921	2.49000	109.25077				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/03/2038 Spot Bond			2.67000	106.20205	2.67000	106.09520				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 26/06/2015 Spot Bond				100.44146		100.38793				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				48.13200		48.90200				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>
FRS118 On 06/08/2015 Spot Bond				101.34256		101.28767				0.00	0	0
<b>Total FRS118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			2.77500	104.25205	2.77500	104.14628				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			2.75000	257.17517	2.75000	256.91448				0.00	0	0
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.68000	267.84936	2.68000	267.57936				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			2.18000	277.82988	2.18000	277.56105				0.00	0	0
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			2.90000	263.59591	2.90000	263.32549				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			2.52000	128.89059	2.57000	128.34220				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				101.76530		101.70305				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			2.05000	128.85362	2.10000	128.30845				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				100.00007		99.93716				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				100.27948		100.21505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.64275		101.57793				0.00	0	0
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.45000	107.21556	2.45000	107.10959				0.00	0	0
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS69 On 31/05/2017 Spot Bond			104.97509	18.67423	104.97509	18.53131				0.00	0	0
<b>Total FRS69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS73 On 12/06/2017 Spot Bond			101.07593	22.73427	101.07593	22.56604				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	15.22099	100.44759	15.10899				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	21.16133	100.76967	21.00516				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			2.12000	117.05145	2.12000	116.93877				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			2.35000	110.77179	2.35000	110.66319				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				98.59693		98.59365				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			2.38000	110.46737	2.38000	110.35881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				101.26629		101.19497			0.00	0	0
<b>Total FRS88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			2.38000	346.88501	2.38000	346.54375			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>
FRS94 On 08/08/2018 Spot Bond				101.52730		101.46259			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>
FRS96 On 24/08/2018 Spot Bond				101.17279		101.10806			0.00	0	0
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			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>
FRX15 On 14/03/2015 Spot Bond			6.62000	101.70041	6.68500	101.62045			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			7.71500	101.25739	7.78000	101.08001			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			7.99000	102.10749	8.05500	101.87402			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			8.17000	107.11177	8.23500	106.83894			0.00	0	0
<b>Total FRX18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX19 On 15/11/2019 Spot Bond			8.68000	105.14295	8.78500	104.64374		38,529,478,400,000.00	4,438,880,000	3,449,980,000	
<b>Total FRX19 SPOT</b>								<b>18,529,478,400,000.00</b>	<b>4,438,880,000</b>	<b>3,449,980,000</b>	
<b>Total For FRX19</b>								<b>18,529,478,400,000.00</b>	<b>4,438,880,000</b>	<b>3,449,980,000</b>	
FRX20 On 01/10/2020 Spot Bond			8.88000	99.85710	8.98000	99.33357		0.00	0	200,000,000	
<b>Total FRX20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>200,000,000</b>	
<b>Total For FRX20</b>								<b>0.00</b>	<b>0</b>	<b>200,000,000</b>	
FRX23 On 28/02/2023 Spot Bond			9.44500	91.40176	9.52000	90.93258		0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			9.49500	111.90925	9.57000	111.31766				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			9.80500	98.36586	9.88000	97.77649				0.00	0	990,000,000
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>990,000,000</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>990,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.16500	96.27594	10.25000	95.55721				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			10.14500	80.02058	10.22000	79.38207				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>
FS1A2 On 20/03/2038 Spot Bond				100.53458		100.47898				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				100.55357		100.49594				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				100.56115		100.50270				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				100.58006		100.51957				0.00	0	0
<b>Total FS1A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.61035		100.54660				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				100.63306		100.56686				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				100.73133		100.65454				0.00	0	0
<b>Total FS1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000				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 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				101.12972		101.07423				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				101.17945		101.12148				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				101.19111		101.13256				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				101.22428		101.16407				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				101.27407		101.21138				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				101.31555		101.25079				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				101.49795		101.42409				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				100.28326		100.30076				0.00	0	0
<b>Total GBL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GFC03 On 10/04/2015 Spot Bond				100.55760		100.49945				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			8.98000	101.32862	9.04500	101.11253				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>
GPT30 On 06/11/2014 Spot Bond				101.30858		101.25759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GPT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB96 On 27/10/2014 Spot Bond				99.88136		99.83052				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				99.86258		101.61800				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				99.85972		101.65239				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				99.85418		101.71886				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				99.84729		101.80136				0.00	0	0
<b>Total GRH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				99.83773		101.91591				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				100.89276		100.83006				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				102.11426		102.05422				0.00	0	200,000,000
<b>Total GRT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For GRT02</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
GRT03 On 15/10/2015 Spot Bond				100.01983		100.03817				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.88785		101.82951				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				100.06332		100.01100				0.00	0	0
<b>Total GRT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				100.82355		100.76135				0.00	0	0
<b>Total GRT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				101.31020		101.24463				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				100.52954		100.46784				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				101.05155		100.99573				0.00	0	0
<b>Total GSIS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS03 On 26/06/2015 Spot Bond				100.45779		100.40221				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				101.67501		101.61227				0.00	0	5,000,000,000
<b>Total GSIZ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For GSIZ16</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
HCH01 On 25/10/2016 Spot Bond				99.83186		99.75915				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				100.31782		100.26421				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				100.74059		100.67842				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.56986		101.50819				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				101.64601		101.58356				0.00	0	14,130,000
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,130,000</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>14,130,000</b>
HILC14 On 24/10/2014 Spot Bond				101.43329		101.38210				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>
HILC15 On 07/11/2014 Spot Bond				101.26408		101.21284				0.00	0	0
<b>Total HILC15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
<b>Total HMS1B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
<b>Total HMS1B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
<b>Total HMS1B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond			100.00006			99.94061				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			7.57331	97.02042	7.63709	96.85311				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.00007		99.93780				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			8.57313	104.41639	8.63676	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				100.00009		99.93420				0.00	0	0
<b>Total HMS1D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond			9.02323	104.41639	9.08679	104.41639				0.00	0	0
<b>Total HMS1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1E2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2015 Spot Bond				100.00011		99.92980				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				100.06021		99.99985				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				100.03284		100.04334				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				100.03680		100.04482				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				101.60283		101.53693			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			9.01000	103.50564	9.07500	103.29556			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			8.05500	109.83381	8.10500	109.52473		64,237,819,500,000.00	7,974,900,000	3,645,900,000	
<b>Total HWAY20 SPOT</b>								<b>64,237,819,500,000.00</b>	<b>7,974,900,000</b>	<b>3,645,900,000</b>	
<b>Total For HWAY20</b>								<b>64,237,819,500,000.00</b>	<b>7,974,900,000</b>	<b>3,645,900,000</b>	
HWAY2 On 07/12/2023 Spot Bond			1.98000	281.94768	1.98000	281.67944		0.00	0	9,700,000,000	
<b>Total HWAY23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>9,700,000,000</b>	
<b>Total For HWAY23</b>								<b>0.00</b>	<b>0</b>	<b>9,700,000,000</b>	
HWAY2 On 07/12/2024 Spot Bond			1.99000	287.93801	1.99000	287.66383		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			9.40000	100.67346	9.41000	100.50996		11,663,520,000,000.00	1,240,800,000	4,558,400,000	
<b>Total HWAY34 SPOT</b>								<b>11,663,520,000,000.00</b>	<b>1,240,800,000</b>	<b>4,558,400,000</b>	
<b>Total For HWAY34</b>								<b>11,663,520,000,000.00</b>	<b>1,240,800,000</b>	<b>4,558,400,000</b>	
HWAY3 On 31/07/2035 Spot Bond			9.34000	101.19100	9.41000	100.48574		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	84.45476	100.00000	83.87097		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	22.02565	100.00000	21.86422		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>	
HWF04 On 09/10/2015 Spot Bond			100.00000	55.58757	100.00000	55.18456		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	26.56434	100.00000	26.37175		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	15.56200	100.00000	15.44918		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	85.81132	100.00000	85.21815			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			1.74000	117.17026	1.74000	117.06116		8,748,404,538,000.00	5,027,818,700	100,076,137,400	
<b>Total I2025 SPOT</b>								<b>8,748,404,538,000.00</b>	<b>5,027,818,700</b>	<b>100,076,137,400</b>	
<b>Total For I2025</b>								<b>8,748,404,538,000.00</b>	<b>5,027,818,700</b>	<b>100,076,137,400</b>	
I2038 On 31/01/2038 Spot Bond			1.85000	123.04189	1.85000	122.92623		2,698,622,195,000.00	1,458,714,700	82,831,291,500	
<b>Total I2038 SPOT</b>								<b>2,698,622,195,000.00</b>	<b>1,458,714,700</b>	<b>82,831,291,500</b>	
<b>Total For I2038</b>								<b>2,698,622,195,000.00</b>	<b>1,458,714,700</b>	<b>82,831,291,500</b>	
I2046 On 31/03/2046 Spot Bond			1.89000	122.96322	1.89000	122.84703		6,048,000,000,000.00	3,200,000,000	49,224,697,500	
<b>Total I2046 SPOT</b>								<b>6,048,000,000,000.00</b>	<b>3,200,000,000</b>	<b>49,224,697,500</b>	
<b>Total For I2046</b>								<b>6,048,000,000,000.00</b>	<b>3,200,000,000</b>	<b>49,224,697,500</b>	
I2050 On 31/12/2050 Spot Bond			1.94000	131.16903	1.94000	131.04478		7,932,660,000,000.00	4,089,000,000	26,889,188,800	
<b>Total I2050 SPOT</b>								<b>7,932,660,000,000.00</b>	<b>4,089,000,000</b>	<b>26,889,188,800</b>	
<b>Total For I2050</b>								<b>7,932,660,000,000.00</b>	<b>4,089,000,000</b>	<b>26,889,188,800</b>	
IBC01 On 16/03/2015 Spot Bond				96.00000		96.00000		0.00	0	0	
<b>Total IBC01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBC01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL11 On 12/03/2015 Spot Bond			7.44000	102.19613	7.50500	102.10967		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				101.31509		101.25830		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				101.23383		101.17855		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			8.24500	102.54914	8.31000	102.39449		0.00	0	0	
<b>Total IBL21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL21</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL22 On 15/03/2018 Spot Bond			7.88000	107.14389	7.94500	106.87691		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>	
IBL28 On 18/08/2016 Spot Bond			8.06500	101.73962	8.13000	101.56481		32,260,000,000,000.00	4,000,000,000	2,000,000,000	



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 IBL28 SPOT</b>									<b>12,260,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For IBL28</b>									<b>12,260,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
IBL32 On 03/11/2014 Spot Bond				101.47511		101.41717			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				101.55919		101.49793			0.00	0	0
<b>Total IBL33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			1.43000	130.20365	1.43000	130.08569			0.00	0	0
<b>Total IBL34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			2.12000	132.30901	2.17000	131.74876			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				100.59259		100.53747			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				101.43398		101.37456			0.00	0	0
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL39 On 02/04/2018 Spot Bond			8.00000	102.69336	8.06500	102.43140			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				101.06033		101.00487			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				101.75253		101.69214			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				101.55400		101.49685			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			8.61000	100.52631	8.67500	100.23585			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			8.63000	96.17486	8.70500	95.80899		81,122,000,000.00	9,400,000	8,900,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IBL46 SPOT</b>									<b>81,122,000,000.00</b>	<b>9,400,000</b>	<b>8,900,000</b>
<b>Total For IBL46</b>									<b>81,122,000,000.00</b>	<b>9,400,000</b>	<b>8,900,000</b>
IBL48 On 19/03/2016 Spot Bond				100.91049		100.85392			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			8.08000	98.15125	8.14500	97.89721			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			9.10000	101.92876	9.17500	101.52332			0.00	0	0
<b>Total IBL50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL52 On 31/07/2016 Spot Bond				101.53651		101.47967			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				101.58083		101.52233			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			7.90000	100.51859	7.90000	100.45513			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			8.39000	100.87338	8.45500	100.59981			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				101.74674		101.68199			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				101.29908		101.23937			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			7.65000	103.37018	7.71500	103.16933			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			8.35000	104.65014	8.41500	104.34379			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			9.45500	106.64301	9.53000	106.09070			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.40719		100.34838				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				99.92784		99.87337				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>
IBL63 On 29/07/2017 Spot Bond				99.83357		101.53978				0.00	0	0
<b>Total IBL63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				99.83002		101.57267				0.00	0	0
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond				99.82634		101.60541				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00570	100.00000	0.00566				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG01 On 22/10/2016 Spot Bond				100.05703		100.00358				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				99.96267		99.90653				0.00	0	1,500,000,000
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
IDCG03 On 22/10/2020 Spot Bond			8.70000	98.29872	8.77000	97.91167				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	100.02005	5.00000	99.97301				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	100.02005	5.00000	99.97301				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	101.09294	5.00000	101.05225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.01357	5.00000	99.97301				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	100.39464	4.00000	100.36169				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>
IDW01L On 30/06/2016 Spot Bond			100.00000	31.63335	100.00000	31.33798				0.00	0	0
<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	31.40095	100.00000	31.10775				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	31.40095	100.00000	31.10775				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	105.04512	9.20000	104.96727				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				100.48943		100.42167				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				100.48943		100.42167				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				101.47914		101.40861				0.00	0	0
<b>Total IHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	7.96734	100.00000	7.90895				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>
IM1001 On 10/11/2014 Spot Bond				101.17822		101.12596				0.00	0	0
<b>Total IM1001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IM1001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IM1002 On 12/01/2015 Spot Bond				100.48556		100.43161				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IM1002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IM1002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN04 On 15/03/2015 Spot Bond			8.99500	100.82241	9.06000	100.72473				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>
IN09 On 01/02/2016 Spot Bond				101.47964		101.39742				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	10.05678	100.00000	9.98387				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	56.00302	100.00000	55.48011				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>
IN262U On 15/01/2015 Spot Bond			100.00000	80.75221	100.00000	80.21978				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>
IN268U On 11/12/2014 Spot Bond			100.00000	87.52998	100.00000	86.90476				0.00	0	0
<b>Total IN268U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN268U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN269U On 25/07/2017 Spot Bond			100.00000	12.30822	100.00000	11.81914				0.00	0	0
<b>Total IN269U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN269U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN443U On 21/10/2014 Spot Bond			100.00000	99.72678	100.00000	98.91599				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>
IN445U On 04/11/2014 Spot Bond			100.00000	97.52343	100.00000	96.75954				0.00	0	0
<b>Total IN445U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN445U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN446U On 11/11/2014 Spot Bond			100.00000	95.75945	100.00000	95.02283				0.00	0	0
<b>Total IN446U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN446U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN448U On 25/11/2014 Spot Bond			100.00000	96.00000	100.00000	95.22844				0.00	0	0
<b>Total IN448U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN448U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN470U On 21/10/2014 Spot Bond			100.00000	99.72678	100.00000	98.91599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	97.85523	100.00000	97.07447				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>
IN472U On 04/11/2014 Spot Bond			100.00000	96.05263	100.00000	95.30026				0.00	0	0
<b>Total IN472U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN472U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA443 On 21/10/2014 Spot Bond			6.25000	99.89737	6.25000	99.88028		250,000,000,000,000.00		40,000,000,000	20,000,000,000	
<b>Total INA443 SPOT</b>								<b>50,000,000,000,000.00</b>		<b>40,000,000,000</b>	<b>20,000,000,000</b>	
<b>Total For INA443</b>								<b>50,000,000,000,000.00</b>		<b>40,000,000,000</b>	<b>20,000,000,000</b>	
INA444 On 28/10/2014 Spot Bond			6.35000	99.77435	6.35000	99.75703				0.00	0	0
<b>Total INA444 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA444</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA445 On 04/11/2014 Spot Bond			6.35000	99.65326	6.35000	99.63599		3,810,000,000,000.00		600,000,000	600,000,000	
<b>Total INA445 SPOT</b>								<b>3,810,000,000,000.00</b>		<b>600,000,000</b>	<b>600,000,000</b>	
<b>Total For INA445</b>								<b>3,810,000,000,000.00</b>		<b>600,000,000</b>	<b>600,000,000</b>	
INA446 On 11/11/2014 Spot Bond			6.35000	99.53247	6.35000	99.51524				0.00	0	0
<b>Total INA446 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA446</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA447 On 18/11/2014 Spot Bond			6.35000	99.41197	100.00000	91.93955		127,000,000,000,000.00		20,000,000,000	20,000,000,000	
<b>Total INA447 SPOT</b>								<b>127,000,000,000,000.00</b>		<b>20,000,000,000</b>	<b>20,000,000,000</b>	
<b>Total For INA447</b>								<b>127,000,000,000,000.00</b>		<b>20,000,000,000</b>	<b>20,000,000,000</b>	
INA448 On 25/11/2014 Spot Bond			6.40000	99.28623	6.40000	99.26895				0.00	0	0
<b>Total INA448 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA448</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA450 On 09/12/2014 Spot Bond			6.40000	99.04483	6.40000	99.02763				0.00	0	0
<b>Total INA450 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA450</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA503 On 13/01/2015 Spot Bond			6.45000	98.43449	6.45000	98.41737				0.00	0	0
<b>Total INA503 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA503</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA504 On 20/01/2015 Spot Bond			6.45000	98.31478	6.45000	98.29770				0.00	0	0
<b>Total INA504 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA504</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING114 On 31/12/2015 Spot Bond				100.52304		100.44676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ING114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING115 On 31/03/2016 Spot Bond			11.04342	101.46003	11.10195	101.32254				0.00	0	0
<b>Total ING115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING116 On 31/03/2016 Spot Bond			11.04342	100.56645	11.10195	100.43017				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				100.67800		100.60691				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				101.16901		101.08224				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				100.66554		100.59584				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	100.29919	6.50000	100.24633				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				100.68115		100.60927				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>
ING196 On 30/06/2027 Spot Bond				95.43341		95.43341				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				100.71835		100.65761				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				100.13305		100.07598				0.00	0	0
<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				100.65510		100.58604				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				100.29345		100.23043				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.51310		100.45943				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				100.51524		100.46278				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				101.36920		101.31417				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				101.25331		101.19841				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				101.14437		101.08995				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				101.13149		101.07770				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>
ING251 On 12/04/2015 Spot Bond				105.31176		105.25185				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				102.62192		102.56767				0.00	0	0
<b>Total ING254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING257 On 22/12/2014 Spot Bond				102.07298		102.01983				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				100.08835		100.03532				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>
ING270 On 18/03/2015 Spot Bond				100.60493		100.54822				0.00	0	0
<b>Total ING270 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING270</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING89 On 31/12/2014 Spot Bond				100.55045		100.46967				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.95243		100.89908				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				103.18699		103.12904				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				99.68882		99.63696				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>
INLV01 On 12/08/2024 Spot Bond				101.94198		101.85473				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IP272U On 13/01/2015 Spot Bond			100.00000	81.11111	100.00000	80.57395				0.00	0	0
<b>Total IP272U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP272U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01 On 13/04/2015 Spot Bond				100.32952		100.27150				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				100.14530		100.08296				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				100.14718		100.08403				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			8.75500	100.26420	8.82000	100.05084				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				100.40069		100.33944				0.00	0	0
<b>Total IPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.40996		100.34724				0.00	0	0
<b>Total IPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.41616		100.35247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
IPF10 On 15/10/2016 Spot Bond				100.10063	100.00000	17.94606			0.00	15,746,000,000	8,500,000,000
<b>Total IPF10 SPOT</b>									<b>0.00</b>	<b>15,746,000,000</b>	<b>8,500,000,000</b>
<b>Total For IPF10</b>									<b>0.00</b>	<b>15,746,000,000</b>	<b>8,500,000,000</b>
IPF11 On 15/10/2015 Spot Bond				100.10584	100.00000	35.89212			0.00	8,500,000,000	8,500,000,000
<b>Total IPF11 SPOT</b>									<b>0.00</b>	<b>8,500,000,000</b>	<b>8,500,000,000</b>
<b>Total For IPF11</b>									<b>0.00</b>	<b>8,500,000,000</b>	<b>8,500,000,000</b>
IPFC02 On 15/10/2014 Spot Bond				100.00000	0.00000	100.00000			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>
IPFC03 On 15/01/2015 Spot Bond				101.46948	100.00000	82.79283			0.00	18,200,000,000	20,000,000,000
<b>Total IPFC03 SPOT</b>									<b>0.00</b>	<b>18,200,000,000</b>	<b>20,000,000,000</b>
<b>Total For IPFC03</b>									<b>0.00</b>	<b>18,200,000,000</b>	<b>20,000,000,000</b>
IPL10 On 20/05/2021 Spot Bond			9.25000	104.46280	9.32000	104.04535			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				100.70136		100.63722			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			8.53000	103.77373	8.59500	103.53240		1,043,219,000,000.00		122,300,000	2,152,300,000
<b>Total IPL6 SPOT</b>								<b>1,043,219,000,000.00</b>		<b>122,300,000</b>	<b>2,152,300,000</b>
<b>Total For IPL6</b>								<b>1,043,219,000,000.00</b>		<b>122,300,000</b>	<b>2,152,300,000</b>
IPL7 On 05/04/2018 Spot Bond				100.29014		100.22814			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				100.21255		100.14855			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				101.58569		101.52184			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				101.41101		101.33432			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				100.68977		100.61746			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IV013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV014 On 22/06/2015 Spot Bond			8.62000	104.66370	8.68500	104.54862				0.00	0	0
<b>Total IV014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2017 Spot Bond				102.34401		102.27473				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				101.02818		100.95572				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			3.21000	125.70357	3.26000	125.43454				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			3.67000	139.04927	3.67500	138.82096				0.00	0	0
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.42926		100.35909				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				100.16375		100.09374				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				100.08201		102.16695				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				100.90559		100.83522				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				100.50366		100.43386				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			3.74000	97.60771	3.74000	97.50115				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			3.74000	103.98129	3.74000	103.86777				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IV030A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.97659		100.90252				0.00	0	0
<b>Total IV031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				101.65770		101.58071				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>
IV08 On 30/04/2018 Spot Bond			10.23000	109.77064	10.29500	116.32198				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				99.89151		102.25147				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			3.77000	137.52159	3.77500	137.29481				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>
IV442U On 16/10/2014 Spot Bond			100.00000	98.91599	100.00000	99.72677				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	99.18478	100.00000	99.86464				0.00	0	0
<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	98.82375	100.00000	98.03943				0.00	0	0
<b>Total IV444U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV444U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV445U On 06/11/2014 Spot Bond			100.00000	97.03864	100.00000	96.28249				0.00	0	0
<b>Total IV445U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV445U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV446U On 13/11/2014 Spot Bond			100.00000	95.26712	100.00000	94.53802				0.00	0	0
<b>Total IV446U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV446U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	100.00000				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				101.12738		101.07312				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
IVA442 On 16/10/2014 Spot Bond			6.25000	99.93155	6.25000	99.98288			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>
IVA449 On 04/12/2014 Spot Bond			6.40000	99.13091	6.40000	99.11368			0.00	0	0
<b>Total IVA449 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA449</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA450 On 11/12/2014 Spot Bond			6.40000	99.01044	6.40000	98.99325			0.00	0	0
<b>Total IVA450 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA450</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA502 On 08/01/2015 Spot Bond			6.45000	98.52017	6.45000	98.50302			0.00	0	0
<b>Total IVA502 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA502</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA503 On 15/01/2015 Spot Bond			6.45000	98.40025	6.45000	98.38315			0.00	0	0
<b>Total IVA503 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA503</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				101.51957		101.45102			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				100.37888		102.20481			0.00	0	0
<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				102.00138		101.94564			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				100.27698		100.21781			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>
IVC014 On 20/05/2016 Spot Bond				101.17457		101.11685			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				101.31512		101.24870			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				101.01848		100.95665			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.14570		100.08336			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				100.14665		100.08391			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				100.14853		100.08498			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				100.14004		100.08013			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				100.00005		99.94101			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				99.82157		101.64920			0.00	0	0
<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				100.66577		100.60280			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				101.33356		101.27291			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				101.05234		100.99544			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				101.04187		100.98555			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				100.36345		100.29931			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				100.20379		100.14829			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				99.92406		99.86676				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				99.84096		101.47431				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>
IVC032 On 19/06/2016 Spot Bond				100.61965		100.56118				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				100.43427		100.37140				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				100.44505		100.38055				0.00	0	0
<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				100.44505		100.38055				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			8.95000	103.68827	9.01500	103.36551				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	12.30877	100.00000	12.17045				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	9.24901	100.00000	9.12752				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				100.05376		100.00003				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			9.12000	103.35181	9.19000	102.92690				0.00	0	0
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC041 On 29/07/2017 Spot Bond				99.81777		101.68183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IVC041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC042 On 14/08/2015 Spot Bond				101.35667		101.29335			0.00	0	0
<b>Total IVC042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC043 On 15/09/2015 Spot Bond				100.69314		100.63506			0.00	0	0
<b>Total IVC043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC044 On 16/10/2015 Spot Bond			100.00000	54.18000	100.00000	53.87221		50,000,000,000,000.00	500,000,000	500,000,000	
<b>Total IVC044 SPOT</b>								<b>50,000,000,000,000.00</b>	<b>500,000,000</b>	<b>500,000,000</b>	
<b>Total For IVC044</b>								<b>50,000,000,000,000.00</b>	<b>500,000,000</b>	<b>500,000,000</b>	
IVF57U On 12/02/2015 Spot Bond			100.00000	95.55294	100.00000	94.82538		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				99.79389		101.68888		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>	
JDG02 On 22/01/2015 Spot Bond			100.00000	99.45946	100.00000	98.65951		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				99.74517		99.76051		0.00	0	0	
<b>Total JDG03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For JDG03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
JDG03 On 21/02/2016 Spot Bond			100.00000	37.90113	100.00000	37.62634		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				100.41560		100.42942		0.00	0	0	
<b>Total JDG04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For JDG04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
JDG07 On 14/11/2014 Spot Bond			100.00000	93.58974	100.00000	92.87532		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>	
JDG08 On 28/11/2014 Spot Bond			100.00000	91.74510	100.00000	91.06885		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>	
JDG09 On 29/01/2015 Spot Bond			100.00000	97.61274	100.00000	98.34921		0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	83.79334	100.00000	83.25735				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	97.68694	100.00000	96.92772				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	87.58481	100.00000	86.96802				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>
KAP001 On 13/06/2017 Spot Bond				100.76435		100.70013				0.00	0	0
<b>Total KAP001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond				100.79183		100.72525				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				100.93810		100.87154				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		100.00000	0.00000				0.00	0	0
<b>Total KCF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB007 On 31/08/2017 Spot Bond				101.16392		101.09287				0.00	0	0
<b>Total KSB007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB008 On 01/11/2017 Spot Bond				102.03059		101.95346				0.00	0	3,760,000,000
<b>Total KSB008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,760,000,000</b>
<b>Total For KSB008</b>										<b>0.00</b>	<b>0</b>	<b>3,760,000,000</b>
KW01 On 31/10/2027 Spot Bond			8.36500	139.88878	8.43000	139.14592				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				100.75462		100.69845				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				100.60922		100.54987				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.67893		100.61650			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				101.02426		100.96491			0.00	0	0
<b>Total LBK06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				100.70112		100.64058			0.00	0	0
<b>Total LBK07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LEW01 On 31/10/2016 Spot Bond				101.67598		101.61389			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			8.66000	98.97113	8.69500	98.81801		29,622,797,824,000.00	3,420,646,400	3,364,046,400	
<b>Total LGL02 SPOT</b>								<b>29,622,797,824,000.00</b>	<b>3,420,646,400</b>	<b>3,364,046,400</b>	
<b>Total For LGL02</b>								<b>29,622,797,824,000.00</b>	<b>3,420,646,400</b>	<b>3,364,046,400</b>	
LGL03 On 03/04/2018 Spot Bond			8.73000	97.15952	8.79500	96.90443		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			9.23000	101.35711	9.27500	101.08374		11,365,822,000,000.00	1,231,400,000	648,600,000	
<b>Total LGL04 SPOT</b>								<b>11,365,822,000,000.00</b>	<b>1,231,400,000</b>	<b>648,600,000</b>	
<b>Total For LGL04</b>								<b>11,365,822,000,000.00</b>	<b>1,231,400,000</b>	<b>648,600,000</b>	
LHL01 On 13/12/2015 Spot Bond				101.07163		100.98086		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			9.94000	104.54972	10.00500	104.39671		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				101.16590		101.06698		0.00	0	0	
<b>Total LHL03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LHL03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LRFA1 On 17/11/2025 Spot Bond				101.25827		101.19565		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				101.33752		101.27091		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.43227		101.36087				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>
MAQ05 On 23/10/2014 Spot Bond				99.94944		99.89887				0.00	0	0
<b>Total MAQ056 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ056</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 27/11/2014 Spot Bond				99.35156		99.30037				0.00	0	0
<b>Total MAQ057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 08/12/2014 Spot Bond				99.14604		99.09375				0.00	0	0
<b>Total MAQ058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 09/01/2015 Spot Bond				98.59982		98.54796				0.00	0	0
<b>Total MAQ059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 09/04/2015 Spot Bond				100.19149		100.13920				0.00	0	0
<b>Total MAQ060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 11/12/2014 Spot Bond			100.00000	87.52998	100.00000	86.90476				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	93.58974	100.00000	92.87532				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				100.86072		100.80609				0.00	0	0
<b>Total MAQ0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.86712		100.81210				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	87.32057	100.00000	86.69834				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>
MAQ28 On 29/10/2014 Spot Bond			100.00000	97.59358	100.00000	96.81698				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MAQ28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.55571		100.47413				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 16/04/2015 Spot Bond				100.21527		100.16321				0.00	0	40,000,000
<b>Total MBF028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For MBF028</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
MBF02 On 01/10/2015 Spot Bond				100.81442		100.75894				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				101.31544		101.25580				0.00	0	0
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 28/03/2016 Spot Bond				100.66474		100.60811				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 10/12/2016 Spot Bond				101.02978		100.97300				0.00	0	40,000,000
<b>Total MBF035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For MBF035</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
MBF03 On 11/11/2014 Spot Bond				101.23487		101.17986				0.00	0	0
<b>Total MBF036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 11/11/2016 Spot Bond				101.31894		101.25984				0.00	0	40,000,000
<b>Total MBF037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For MBF037</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
MBF03 On 15/04/2015 Spot Bond				100.00686		100.03306				0.00	0	0
<b>Total MBF038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 17/04/2017 Spot Bond				105.56138		105.49754				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>
MBF04 On 06/08/2015 Spot Bond				101.33437		101.27864				0.00	0	0
<b>Total MBF040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/08/2016 Spot Bond				101.39384		101.33583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MBF041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04:On 07/08/2017 Spot Bond				101.42620		101.36687			0.00	0	0
<b>Total MBF042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP23 On 13/02/2015 Spot Bond			100.00000	95.51478	100.00000	94.78935			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	35.09687	100.00000	34.83963			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	85.24590	100.00000	84.65116			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>
MBP29 On 23/09/2017 Spot Bond			100.00000	15.92899	100.00000	15.71977			0.00	0	0
<b>Total MBP29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.53000	101.94849	8.59500	101.63731		56,298,000,000.00	6,600,000	124,200,000	
<b>Total MBSA01 SPOT</b>								<b>56,298,000,000.00</b>	<b>6,600,000</b>	<b>124,200,000</b>	
<b>Total For MBSA01</b>								<b>56,298,000,000.00</b>	<b>6,600,000</b>	<b>124,200,000</b>	
MBSA0 On 15/04/2019 Spot Bond			8.42000	101.90132	8.48500	101.59068		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				100.79266		100.72600		0.00	0	0	
<b>Total MCB3M SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MCB3M</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MCB5W On 13/12/2014 Spot Bond				100.74056		100.67839		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>	
MCB6W On 13/01/2015 Spot Bond				100.13588		100.07758		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 05/10/2016 Spot Bond				100.28250		100.22182		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				102.07791		102.01377		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MEFSA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				102.17538		102.10834				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			7.81500	101.73053	7.88000	101.54885				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			8.60000	105.25960	8.66500	104.95801				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			9.37500	106.15688	9.44500	105.70943				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			6.41500	103.60529	6.47000	103.54212				0.00	0	800,000,000
<b>Total MET01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For MET01</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
MFS1A On 20/12/2015 Spot Bond				100.55734		100.49930				0.00	0	0
<b>Total MFS1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.57629		100.51620				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			9.40000	104.15466	9.47500	103.77654				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			7.59000	101.58978	7.65500	101.47044				0.00	0	4,970,000,000
<b>Total MGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,970,000,000</b>
<b>Total For MGL01</b>										<b>0.00</b>	<b>0</b>	<b>4,970,000,000</b>
MIIL01 On 31/05/2015 Spot Bond				101.10862		101.04514				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			8.74000	103.49510	8.80500	103.27313				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				100.69537		100.63353				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MMIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.25000	104.77592	9.32000	104.35669				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	14.80498	100.00000	14.69646				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				101.38988		101.33316				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			8.44000	103.38024	8.50500	103.16014				0.00	0	140,000,000
<b>Total MQB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For MQB02</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
MTN03 On 13/07/2015 Spot Bond			7.54000	103.76773	7.60500	103.65858				0.00	0	970,000,000
<b>Total MTN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>970,000,000</b>
<b>Total For MTN03</b>										<b>0.00</b>	<b>0</b>	<b>970,000,000</b>
MTN04 On 13/07/2017 Spot Bond			8.43000	106.77040	8.49500	106.53844				0.00	0	518,530,000
<b>Total MTN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>518,530,000</b>
<b>Total For MTN04</b>										<b>0.00</b>	<b>0</b>	<b>518,530,000</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	7.16250	100.89771	7.11015				0.00	0	0
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A302 On 14/08/2020 Spot Bond			100.61875	7.25553	100.61875	7.20263				0.00	0	0
<b>Total N4A302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<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>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total N4A405 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				101.34751		101.28461				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>
N4A502 On 14/08/2020 Spot Bond				101.35647		101.29316				0.00	50,000,000	50,000,000
<b>Total N4A502 SPOT</b>										<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
<b>Total For N4A502</b>										<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
N4B50€ On 14/08/2020 Spot Bond				101.46624		101.39795				0.00	0	0
<b>Total N4B508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4B508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4C50€ On 14/08/2020 Spot Bond				101.59402		101.51993				0.00	0	0
<b>Total N4C508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4C508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4D68L On 14/08/2020 Spot Bond			100.00000	0.69446	100.00000	0.68942				0.00	0	0
<b>Total N4D68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4D68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4E68L On 14/08/2020 Spot Bond			100.00000	0.69446	100.00000	0.68942				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			8.82000	100.25595	8.89500	99.76794				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			7.59000	100.51458	7.59000	100.45356				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			8.92000	103.49835	8.99500	103.07770				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				101.60357		101.55311				0.00	0	0
<b>Total NBK11B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12A On 19/03/2021 Spot Bond			8.70000	104.07883	8.77000	103.66005				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12I On 20/02/2015 Spot Bond				101.21591		101.15857			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>
NBK13J On 19/03/2024 Spot Bond			9.15500	104.39454	9.23000	103.84063			0.00	0	0
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13I On 21/02/2017 Spot Bond				102.38691		102.32906			0.00	0	0
<b>Total NBK13B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14K On 26/06/2021 Spot Bond			9.06000	103.96967	8.97000	104.39356		181,200,000,000,000.00	20,000,000,000	10,000,000,000	
<b>Total NBK14A SPOT</b>								<b>181,200,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For NBK14A</b>								<b>181,200,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
NBK14I On 27/08/2015 Spot Bond				101.26068		101.20444			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>
NBK15I On 27/08/2017 Spot Bond				102.45431		102.39561			0.00	0	0
<b>Total NBK15B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16I On 25/07/2016 Spot Bond				100.12259		101.80707			0.00	0	370,000,000
<b>Total NBK16B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>370,000,000</b>
<b>Total For NBK16B</b>									<b>0.00</b>	<b>0</b>	<b>370,000,000</b>
NBK17I On 28/11/2016 Spot Bond				101.14560		101.08994			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				100.53056		100.47344			0.00	140,000,000	70,000,000
<b>Total NBK18B SPOT</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For NBK18B</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
NBK19I On 26/06/2017 Spot Bond				100.47287		100.41565			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				100.51306		100.45302			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			7.14000	103.93833	7.20500	103.82013		30,702,000,000.00	4,300,000	1,427,900,000	

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 NBK2A SPOT</b>									<b>30,702,000,000.00</b>	<b>4,300,000</b>	<b>1,427,900,000</b>
<b>Total For NBK2A</b>									<b>30,702,000,000.00</b>	<b>4,300,000</b>	<b>1,427,900,000</b>
NBK2B On 15/09/2015 Spot Bond				101.97995		101.92217			0.00	0	26,520,000
<b>Total NBK2B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>26,520,000</b>
<b>Total For NBK2B</b>									<b>0.00</b>	<b>0</b>	<b>26,520,000</b>
NBK3A On 09/09/2019 Spot Bond			8.43000	112.92785	8.49500	112.57607			15,121,734,000,000.00	1,793,800,000	2,980,900,000
<b>Total NBK3A SPOT</b>									<b>15,121,734,000,000.00</b>	<b>1,793,800,000</b>	<b>2,980,900,000</b>
<b>Total For NBK3A</b>									<b>15,121,734,000,000.00</b>	<b>1,793,800,000</b>	<b>2,980,900,000</b>
NBK4 On 28/10/2024 Spot Bond			10.54000	36.63123	10.60500	36.38590			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			7.34000	101.15801	7.40500	101.05673			0.00	0	930,000,000
<b>Total NBK6A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>930,000,000</b>
<b>Total For NBK6A</b>									<b>0.00</b>	<b>0</b>	<b>930,000,000</b>
NBK6B On 19/04/2015 Spot Bond				100.24263		100.18626			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				99.99986		99.93638			0.00	0	0
<b>Total NBK7B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9A On 23/03/2016 Spot Bond			7.85500	102.67949	7.92000	102.52619			97,402,000,000,000.00	12,400,000,000	4,208,856,000
<b>Total NBK9A SPOT</b>									<b>17,402,000,000,000.00</b>	<b>12,400,000,000</b>	<b>4,208,856,000</b>
<b>Total For NBK9A</b>									<b>17,402,000,000,000.00</b>	<b>12,400,000,000</b>	<b>4,208,856,000</b>
NBK9B On 23/03/2016 Spot Bond				100.55617		100.49609			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 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				101.65946		101.60263			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				101.18834		101.13272			0.00	200,000,000	200,000,000
<b>Total NCLN54 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For NCLN54</b>									<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
NCLN5 On 07/04/2015 Spot Bond				100.28767		100.22138			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.02779		100.04134				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				101.07171		101.00660				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				92.49757		92.44213				0.00	0	0
<b>Total NCLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 02/12/2015 Spot Bond				100.99782		100.93600				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				99.85995		99.79927				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 29/01/2016 Spot Bond				99.81790		101.68195				0.00	0	600,000,000
<b>Total NCLN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For NCLN66</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
NCLN6 On 27/05/2016 Spot Bond				88.82185		88.76452				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				100.52259		100.46703				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				101.43788		101.37244				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				100.60089		100.53815				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				100.57059		100.51112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.02101		100.95759				0.00	0	0
<b>Total NCLN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/03/2016 Spot Bond				100.55200		100.49453				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				100.54531		100.48815				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				100.54494		100.48782				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				101.58299		101.52439				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				100.62528		100.55946				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			9.71000	106.53199	9.77500	106.09408				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				100.62155		100.55613				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			9.74500	105.41069	9.81000	104.96342				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				100.62528		100.55946				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				100.56402		100.50483				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				100.60344		100.54421				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.63124		100.56478			0.00	0	0
<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>
NCLN9 On 20/09/2024 Spot Bond				100.63870		100.57143			0.00	0	0
<b>Total NCLN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			8.13000	103.01629	8.19500	102.89093			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				99.83942		102.00736			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				103.05182		102.98101			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			9.81000	104.36044	9.87500	103.92771			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				102.19968		102.12864			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>
NED17 On 14/10/2024 Spot Bond				100.14212		100.07100			0.00	0	0
<b>Total NED17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED9 On 06/07/2017 Spot Bond				100.25091		100.19726			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			11.83000	116.42381	11.89500	116.09532		38,565,800,000,000.00	3,260,000,000	1,633,200,000	
<b>Total NEDH1A SPOT</b>								<b>38,565,800,000,000.00</b>	<b>3,260,000,000</b>	<b>1,633,200,000</b>	
<b>Total For NEDH1A</b>								<b>38,565,800,000,000.00</b>	<b>3,260,000,000</b>	<b>1,633,200,000</b>	
NEDH1 On 20/11/2018 Spot Bond				109.73098		109.64242		0.00	80,000,000	40,000,000	
<b>Total NEDH1B SPOT</b>								<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>	
<b>Total For NEDH1B</b>								<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>	
NHM00 On 04/09/2015 Spot Bond				101.63397		101.55900		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			2.19000	169.21919	2.19000	169.05532				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			8.45000	106.25085	8.52500	105.83427				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				100.75221		100.69698				0.00	0	0
<b>Total NPL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A10 On 22/05/2020 Spot Bond			9.08000	107.55485	9.15500	107.13883				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A11 On 22/05/2016 Spot Bond				101.19478		101.13455				0.00	0	0
<b>Total NQ1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A15 On 22/05/2015 Spot Bond				101.28861		101.23323				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>
NQ1A16 On 22/05/2048 Spot Bond				101.13056		101.07363				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>
NQ1A17 On 22/05/2050 Spot Bond				101.17074		101.11175				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>
NQ1A18 On 22/05/2049 Spot Bond				101.14665		101.08890				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>
NQ1B10 On 22/05/2020 Spot Bond			9.28000	109.02150	9.35500	108.51662				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>
NQ1B14 On 22/05/2015 Spot Bond				101.17080		101.11181				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>
NQ1B15 On 22/05/2050 Spot Bond				101.19482		101.13460				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.17877		101.11937				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			9.48000	107.55699	9.55500	107.14111				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2015 Spot Bond				101.22702		101.16514				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				101.21088		101.14983				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				101.21891		101.15745				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				101.51547		101.43872				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				101.41775		101.34604				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				101.24298		101.18028				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			8.29000	118.29506	8.35500	117.97483				0.00	0	0
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02:On 31/10/2022 Spot Bond			9.10000	123.42588	9.17000	122.89939				0.00	0	400,000,000
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
NRA02:On 31/05/2023 Spot Bond			2.08500	174.56134	2.08500	174.39377				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			9.76500	123.54805	9.83000	122.89352				0.00	0	2,920,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NRA028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,920,000,000</b>
<b>Total For NRA028</b>									<b>0.00</b>	<b>0</b>	<b>2,920,000,000</b>
NTC12 On 25/08/2016 Spot Bond				102.48850		102.42789			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				99.97113		99.97113			0.00	0	0
<b>Total NTC13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC15 On 26/07/2015 Spot Bond				100.36043		100.30667			0.00	0	16,300,000
<b>Total NTC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>16,300,000</b>
<b>Total For NTC15</b>									<b>0.00</b>	<b>0</b>	<b>16,300,000</b>
NTC16 On 22/03/2018 Spot Bond				100.63302		100.57002			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				100.87869		100.81800			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				101.12869		101.06643			0.00	0	0
<b>Total NTC18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT101 On 28/05/2020 Spot Bond				101.28067		101.20853			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				101.59765		101.50633			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	17.76956	100.00000	17.64074			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	54.38141	100.00000	44.38282			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			7.43000	101.26950	7.49500	101.14518		16,150,591,000,000.00	2,173,700,000	11,117,800,000	
<b>Total OML01 SPOT</b>								<b>16,150,591,000,000.00</b>	<b>2,173,700,000</b>	<b>11,117,800,000</b>	
<b>Total For OML01</b>								<b>16,150,591,000,000.00</b>	<b>2,173,700,000</b>	<b>11,117,800,000</b>	
OTCA2 On 31/07/2016 Spot Bond			100.00000	25.52424	100.00000	25.33919		0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total OTCA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBET0 On 13/09/2015 Spot Bond				96.70000		96.70000				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	84.28108	100.00000	83.71796				0.00	0	0
<b>Total PCF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PCF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM10 On 14/05/2015 Spot Bond				101.36593		101.30547				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				99.94270		99.88547				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				100.92982		100.87328				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				100.81768		100.76040				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>
PMM14 On 04/11/2014 Spot Bond				101.32386		101.27160				0.00	0	0
<b>Total PMM14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 28/03/2016 Spot Bond				100.62581		100.56663				0.00	0	5,000,000,000
<b>Total PPC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For PPC001</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
PPC00 On 31/12/2018 Spot Bond				100.60454		100.89507				0.00	5,900,000,000	3,500,000,000
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>5,900,000,000</b>	<b>3,500,000,000</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>5,900,000,000</b>	<b>3,500,000,000</b>
PPC00 On 31/10/2019 Spot Bond				102.24329		102.18167				0.00	0	0
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 30/06/2021 Spot Bond			9.35000	105.25137	9.42000	104.87524				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				101.61592		101.55909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				101.66185		101.60335			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				101.68252		101.62327			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				101.72844		101.66753			0.00	0	0
<b>Total PRE1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				101.92590		101.85781			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				101.97182		101.90206			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				101.79136		101.72493			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>
R010P On 21/12/2025 Spot Bond			7.78500	42.61171	7.85000	42.28832			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>
R158 On 15/09/2015 Spot Bond			6.44000	107.38918	6.50500	107.27327		464,903,600,000,000.00	72,190,000,000	604,874,180,900	
<b>Total R158 SPOT</b>								<b>4,903,600,000,000.00</b>	<b>72,190,000,000</b>	<b>504,874,180,900</b>	
<b>Total For R158</b>								<b>4,903,600,000,000.00</b>	<b>72,190,000,000</b>	<b>504,874,180,900</b>	
R158P On 15/09/2015 Spot Bond			6.64500	94.26600	6.71000	94.16093		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			6.74500	113.16698	6.81000	112.98104		360,689,557,150,000.00	201,733,070,000	484,543,000,000	
<b>Total R159 SPOT</b>								<b>3,606,895,571,500,000.00</b>	<b>201,733,070,000</b>	<b>484,543,000,000</b>	
<b>Total For R159</b>								<b>3,606,895,571,500,000.00</b>	<b>201,733,070,000</b>	<b>484,543,000,000</b>	
R159P On 15/09/2016 Spot Bond			6.57500	88.41488	6.64000	88.26127		92,050,000,000,000.00	14,000,000,000	14,000,000,000	
<b>Total R159P SPOT</b>								<b>92,050,000,000,000.00</b>	<b>14,000,000,000</b>	<b>14,000,000,000</b>	
<b>Total For R159P</b>								<b>92,050,000,000,000.00</b>	<b>14,000,000,000</b>	<b>14,000,000,000</b>	
R186 On 21/12/2026 Spot Bond			7.96500	122.97235	8.03000	122.32869		977,197,752,137,000.00	2,131,474,921,800	1,693,703,744,100	

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 R186 SPOT</b>									<b>'7,197,752,137,000.00</b>	<b>131,474,921,800</b>	<b>593,703,744,100</b>
<b>Total For R186</b>									<b>'7,197,752,137,000.00</b>	<b>131,474,921,800</b>	<b>593,703,744,100</b>
R187P On 21/12/2026 Spot Bond			7.70500	39.85025	7.77000	39.52322			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			7.62500	37.32534	7.69000	36.99599			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			1.68000	288.26334	1.68000	287.99611			3,360,442,008,000.00	2,000,263,100	22,340,170,400
<b>Total R197 SPOT</b>									<b>3,360,442,008,000.00</b>	<b>2,000,263,100</b>	<b>22,340,170,400</b>
<b>Total For R197</b>									<b>3,360,442,008,000.00</b>	<b>2,000,263,100</b>	<b>22,340,170,400</b>
R201 On 21/12/2014 Spot Bond			5.90000	103.33934	5.95500	103.27974			73,160,000,000,000.00	12,400,000,000	8,396,694,300
<b>Total R201 SPOT</b>									<b>'3,160,000,000,000.00</b>	<b>12,400,000,000</b>	<b>8,396,694,300</b>
<b>Total For R201</b>									<b>'3,160,000,000,000.00</b>	<b>12,400,000,000</b>	<b>8,396,694,300</b>
R202 On 07/12/2033 Spot Bond			1.80000	232.52048	1.80000	232.30267			0.00	0	150,753,787,500
<b>Total R202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,753,787,500</b>
<b>Total For R202</b>									<b>0.00</b>	<b>0</b>	<b>150,753,787,500</b>
R2023 On 28/02/2023 Spot Bond			7.75500	101.02540	7.83000	100.50744			039,396,637,249,500.00	391,927,354,900	538,096,684,900
<b>Total R2023 SPOT</b>									<b>19,396,637,249,500.00</b>	<b>391,927,354,900</b>	<b>538,096,684,900</b>
<b>Total For R2023</b>									<b>19,396,637,249,500.00</b>	<b>391,927,354,900</b>	<b>538,096,684,900</b>
R203 On 15/09/2017 Spot Bond			6.88000	104.33742	6.94500	104.10642			257,491,078,016,000.00	328,123,703,200	574,561,003,200
<b>Total R203 SPOT</b>									<b>17,491,078,016,000.00</b>	<b>328,123,703,200</b>	<b>574,561,003,200</b>
<b>Total For R203</b>									<b>17,491,078,016,000.00</b>	<b>328,123,703,200</b>	<b>574,561,003,200</b>
R2030 On 31/01/2030 Spot Bond			8.42000	98.16702	8.49500	97.48170			615,401,802,000,000.00	73,088,100,000	482,281,470,000
<b>Total R2030 SPOT</b>									<b>15,401,802,000,000.00</b>	<b>73,088,100,000</b>	<b>482,281,470,000</b>
<b>Total For R2030</b>									<b>15,401,802,000,000.00</b>	<b>73,088,100,000</b>	<b>482,281,470,000</b>
R2032 On 31/03/2032 Spot Bond			8.57000	97.57471	8.63500	96.93893			501,345,000,000,000.00	58,500,000,000	179,262,000,000
<b>Total R2032 SPOT</b>									<b>11,345,000,000,000.00</b>	<b>58,500,000,000</b>	<b>179,262,000,000</b>
<b>Total For R2032</b>									<b>11,345,000,000,000.00</b>	<b>58,500,000,000</b>	<b>179,262,000,000</b>
R2037 On 31/01/2037 Spot Bond			8.66000	100.28061	8.73500	99.48931			516,962,337,200,000.00	59,695,420,000	243,200,840,000
<b>Total R2037 SPOT</b>									<b>16,962,337,200,000.00</b>	<b>59,695,420,000</b>	<b>243,200,840,000</b>
<b>Total For R2037</b>									<b>16,962,337,200,000.00</b>	<b>59,695,420,000</b>	<b>243,200,840,000</b>
R204 On 21/12/2018 Spot Bond			7.18000	105.53905	7.24500	105.24307			896,938,490,852,000.00	264,197,561,400	432,173,787,000
<b>Total R204 SPOT</b>									<b>16,938,490,852,000.00</b>	<b>264,197,561,400</b>	<b>432,173,787,000</b>
<b>Total For R204</b>									<b>16,938,490,852,000.00</b>	<b>264,197,561,400</b>	<b>432,173,787,000</b>
R2044 On 31/01/2044 Spot Bond			8.76000	101.79798	8.83000	100.99768			197,884,000,000,000.00	250,900,000,000	141,800,000,000

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>17,884,000,000,000.00</b>	<b>250,900,000,000</b>	<b>141,800,000,000</b>
<b>Total For R2044</b>									<b>17,884,000,000,000.00</b>	<b>250,900,000,000</b>	<b>141,800,000,000</b>
R2048 On 28/02/2048 Spot Bond			8.74000	101.29774	8.82500	100.31572			325,612,556,568,000.00	266,088,393,200	528,636,555,000
<b>Total R2048 SPOT</b>									<b>15,612,556,568,000.00</b>	<b>266,088,393,200</b>	<b>528,636,555,000</b>
<b>Total For R2048</b>									<b>15,612,556,568,000.00</b>	<b>266,088,393,200</b>	<b>528,636,555,000</b>
R207 On 15/01/2020 Spot Bond			7.40000	101.25307	7.47500	100.87366			272,289,562,540,000.00	307,066,157,100	530,054,045,700
<b>Total R207 SPOT</b>									<b>12,289,562,540,000.00</b>	<b>307,066,157,100</b>	<b>530,054,045,700</b>
<b>Total For R207</b>									<b>12,289,562,540,000.00</b>	<b>307,066,157,100</b>	<b>530,054,045,700</b>
R208 On 31/03/2021 Spot Bond			7.55000	96.34089	7.62000	95.93908			930,606,648,745,000.00	255,709,489,900	836,750,850,000
<b>Total R208 SPOT</b>									<b>10,606,648,745,000.00</b>	<b>255,709,489,900</b>	<b>836,750,850,000</b>
<b>Total For R208</b>									<b>10,606,648,745,000.00</b>	<b>255,709,489,900</b>	<b>836,750,850,000</b>
R209 On 31/03/2036 Spot Bond			8.58000	77.66251	8.65000	77.05103			915,208,887,878,000.00	223,217,819,100	608,531,897,000
<b>Total R209 SPOT</b>									<b>15,208,887,878,000.00</b>	<b>223,217,819,100</b>	<b>608,531,897,000</b>
<b>Total For R209</b>									<b>15,208,887,878,000.00</b>	<b>223,217,819,100</b>	<b>608,531,897,000</b>
R210 On 31/03/2028 Spot Bond			1.77000	172.17121	1.77500	171.91189			0.00	0	31,172,029,900
<b>Total R210 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>31,172,029,900</b>
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	<b>31,172,029,900</b>
R211 On 31/01/2017 Spot Bond			0.73000	132.23192	0.73000	132.11963			13,194,239,000.00	18,074,300	82,366,069,500
<b>Total R211 SPOT</b>									<b>13,194,239,000.00</b>	<b>18,074,300</b>	<b>82,366,069,500</b>
<b>Total For R211</b>									<b>13,194,239,000.00</b>	<b>18,074,300</b>	<b>82,366,069,500</b>
R212 On 31/01/2022 Spot Bond			1.55000	137.36013	1.60000	136.78246			2,672,820,000,000.00	1,724,400,000	89,891,240,200
<b>Total R212 SPOT</b>									<b>2,672,820,000,000.00</b>	<b>1,724,400,000</b>	<b>89,891,240,200</b>
<b>Total For R212</b>									<b>2,672,820,000,000.00</b>	<b>1,724,400,000</b>	<b>89,891,240,200</b>
R213 On 28/02/2031 Spot Bond			8.43500	88.34231	8.51000	87.68574			128,929,008,532,500.00	133,838,649,500	407,726,884,100
<b>Total R213 SPOT</b>									<b>18,929,008,532,500.00</b>	<b>133,838,649,500</b>	<b>407,726,884,100</b>
<b>Total For R213</b>									<b>18,929,008,532,500.00</b>	<b>133,838,649,500</b>	<b>407,726,884,100</b>
R214 On 28/02/2041 Spot Bond			8.68500	78.40078	8.76000	77.72131			779,148,406,757,500.00	319,994,059,500	693,712,329,500
<b>Total R214 SPOT</b>									<b>9,148,406,757,500.00</b>	<b>319,994,059,500</b>	<b>693,712,329,500</b>
<b>Total For R214</b>									<b>9,148,406,757,500.00</b>	<b>319,994,059,500</b>	<b>693,712,329,500</b>
R227C On 15/03/2015 Spot Bond			6.80500	97.35013	6.87000	97.27204			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			6.64500	94.26600	6.71000	94.16093			0.00	0	0
<b>Total R228C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R228C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R229C On 15/03/2016 Spot Bond			6.56500	91.33393	6.63000	91.20400			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R229C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R229C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R230C On 15/09/2016 Spot Bond			6.57500	88.41488	6.64000	88.26127				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			5.90500	99.00692	5.96000	98.94978				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			6.71500	95.67511	6.78000	95.58259				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			6.58500	92.70346	6.65000	92.58562				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			6.56500	89.77751	6.63000	89.63532				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			6.62500	86.81476	6.69000	86.64961				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			6.85500	83.53360	6.92000	83.34712				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			6.90500	80.64173	6.97000	80.43615				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			7.18500	77.18068	7.25000	76.95827				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			7.16500	74.56412	7.23000	74.32604				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			7.14500	72.05018	7.21000	71.79769				0.00	0	0
<b>Total R335C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R335C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R336C On 21/12/2019 Spot Bond			7.13500	69.59970	7.20000	69.33409				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			7.36000	66.38007	7.43500	66.06890				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			7.34000	64.10023	7.41500	63.77675				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			7.47000	61.31624	7.54000	61.00393				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			7.44000	59.23122	7.51000	58.90976				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			7.41000	57.23368	7.48000	56.90395				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			7.38000	55.31952	7.45000	54.98234				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			7.34000	53.52961	7.41000	53.18550				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			7.30000	51.81764	7.37000	51.46726				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			7.90500	47.25334	7.97000	46.93847				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			7.86500	45.63491	7.93000	45.31674				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			7.82500	44.08891	7.89000	43.76791				0.00	0	0
<b>Total R347C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			7.78500	42.61171	7.85000	42.28832				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R348C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			7.74500	41.19990	7.81000	40.87451				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			7.70500	39.85025	7.77000	39.52322				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			7.66500	38.55969	7.73000	38.23135				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			7.62500	37.32534	7.69000	36.99599				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				100.05041		100.05020				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				101.35316		101.28100				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				100.18427		100.10540				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				100.07037		99.99969				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	18.35379	100.00000	18.22072				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	10.63375	100.00000	10.55665				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	23.21302	100.00000	23.04289				0.00	0	0
<b>Total RCSB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/03/2015 Spot Bond				100.72561		100.66985				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.83413		100.77112			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				101.25406		101.19656			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 24/03/2015 Spot Bond				100.47553		100.42036			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 25/11/2014 Spot Bond				101.09516		101.04301			0.00	0	0
<b>Total RDFC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	99.94136			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				101.61850		101.56006			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				102.13595		102.07069			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				101.60041		101.53616			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				100.86507		100.80287			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>
RES27 On 21/10/2016 Spot Bond				99.98053		99.92213			0.00	40,000,000	40,000,000
<b>Total RES27 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>40,000,000</b>
<b>Total For RES27</b>									<b>0.00</b>	<b>40,000,000</b>	<b>40,000,000</b>
RES29 On 28/11/2016 Spot Bond				101.10077		101.03893			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				100.91434		100.85008			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
RES31 On 02/10/2015 Spot Bond				100.31847		100.26212				0.00	0	0
<b>Total RES31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES32 On 20/10/2017 Spot Bond			100.00000	8.83883	100.00000	0.00000				0.00	0	0
<b>Total RES32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 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				101.81360		101.72641				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				82.64680		82.50336				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				83.22694		83.09740				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				85.98234		85.79643				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				90.38556		90.22295				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				100.64770		100.55723				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				81.14373		81.05755				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				90.77688		90.62639				0.00	0	0
<b>Total RP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	104.67069	12.35000	104.56848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
RP020 On 12/02/2020 Spot Bond			100.00000	15.47711	100.00000	15.36491				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>
RP025 On 21/01/2015 Spot Bond				99.97850		99.91406				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				100.83526		100.76492				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				101.49656		101.43001				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				100.60333		100.53753				0.00	0	0
<b>Total RPG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP011 On 31/08/2018 Spot Bond			100.00000	3.97738	100.00000	3.94823				0.00	0	0
<b>Total RPP011U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP011U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP041 On 07/10/2016 Spot Bond			100.00000	21.64331	100.00000	21.48640				0.00	0	0
<b>Total RPP041U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP041U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP071 On 31/01/2016 Spot Bond			100.00000	39.88163	100.00000	39.59249				0.00	0	0
<b>Total RPP071U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP071U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP081 On 30/04/2020 Spot Bond			100.00000	14.51629	100.00000	14.41105				0.00	0	0
<b>Total RPP081U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP081U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP091 On 21/11/2016 Spot Bond			100.00000	25.48029	100.00000	25.29557				0.00	0	0
<b>Total RPP091U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP091U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPS001 On 16/11/2022 Spot Bond				106.96124		106.81584				0.00	0	0
<b>Total RPS001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPS002 On 30/04/2025 Spot Bond				80.22155		80.14424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.85000	105.42239	8.92000	104.99576			783,225,000,000.00	88,500,000	858,000,000
<b>Total RW21 SPOT</b>									<b>783,225,000,000.00</b>	<b>88,500,000</b>	<b>858,000,000</b>
<b>Total For RW21</b>									<b>783,225,000,000.00</b>	<b>88,500,000</b>	<b>858,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.00500	106.50947	9.08000	105.96367			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			9.66500	108.09168	9.74000	107.42012			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				96.49339		96.36743			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			7.94500	109.81459	8.01000	109.61681			0.00	0	1,150,000,000
<b>Total SBK12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
<b>Total For SBK12</b>									<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
SBK13 On 24/11/2016 Spot Bond				101.27690		101.20888			0.00	6,043,410,000	3,043,410,000
<b>Total SBK13 SPOT</b>									<b>0.00</b>	<b>6,043,410,000</b>	<b>3,043,410,000</b>
<b>Total For SBK13</b>									<b>0.00</b>	<b>6,043,410,000</b>	<b>3,043,410,000</b>
SBK14 On 01/12/2017 Spot Bond			8.93000	105.65024	8.99500	105.39874			0.00	0	0
<b>Total SBK14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK15 On 23/01/2022 Spot Bond				100.96242		100.90215			0.00	0	0
<b>Total SBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				102.11770		102.05164			0.00	0	3,500,000
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000</b>
SBK17 On 30/07/2024 Spot Bond				99.78391		101.76868			0.00	0	18,960,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>18,960,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>18,960,000</b>
SBK18 On 24/10/2020 Spot Bond				99.91242		99.84667			0.00	0	21,170,000
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>21,170,000</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>21,170,000</b>
SBK19 On 24/10/2019 Spot Bond				99.91430		99.84976			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			7.09000	105.34116	7.15500	105.24300			75,302,724,094,000.00	10,620,976,600	10,484,903,300
<b>Total SBK7 SPOT</b>									<b>'5,302,724,094,000.00</b>	<b>10,620,976,600</b>	<b>10,484,903,300</b>
<b>Total For SBK7</b>									<b>'5,302,724,094,000.00</b>	<b>10,620,976,600</b>	<b>10,484,903,300</b>
SBK9 On 10/04/2018 Spot Bond			8.68000	99.40194	8.74500	99.14181			545,972,000,000.00	62,900,000	2,432,900,000
<b>Total SBK9 SPOT</b>									<b>545,972,000,000.00</b>	<b>62,900,000</b>	<b>2,432,900,000</b>
<b>Total For SBK9</b>									<b>545,972,000,000.00</b>	<b>62,900,000</b>	<b>2,432,900,000</b>
SBN27 On 15/09/2015 Spot Bond			7.90000	106.07651	7.96500	105.95007			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			7.96000	106.02312	7.96000	105.95455			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			7.69000	106.26375	7.75500	106.13879			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			8.28000	100.70862	8.34500	100.47592			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			7.83500	106.13441	7.90000	106.00842			0.00	0	0
<b>Total SBN34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			8.10500	105.89425	8.17000	105.76635			0.00	0	0
<b>Total SBN35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.72626		100.66532			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>
SBN51 On 03/10/2016 Spot Bond				100.36525		100.30078			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			7.93000	103.16403	7.99500	102.92800			0.00	0	0
<b>Total SBS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS15 On 26/04/2016 Spot Bond				100.50894		100.45445			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.59489		100.53276			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				104.53015		104.45915			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			8.70000	110.66121	8.77000	110.21917			0.00	0	1,400,000
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,400,000</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>1,400,000</b>
SBS20 On 15/05/2026 Spot Bond			9.86500	105.56005	9.93000	105.03177			0.00	0	10,000,000
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBS21 On 15/05/2026 Spot Bond				101.49521		101.42712			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				101.44921		101.39536			0.00	0	0
<b>Total SBS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS23 On 23/05/2017 Spot Bond				101.38777		101.32678			0.00	0	0
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS24 On 24/05/2019 Spot Bond				103.57512		103.51122			0.00	0	0
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			8.28000	105.79498	8.34500	105.47729		262,476,000,000.00		31,700,000	1,560,000,000
<b>Total SBS25 SPOT</b>								<b>262,476,000,000.00</b>		<b>31,700,000</b>	<b>1,560,000,000</b>
<b>Total For SBS25</b>								<b>262,476,000,000.00</b>		<b>31,700,000</b>	<b>1,560,000,000</b>
SBS26 On 28/02/2017 Spot Bond			100.00000	14.80013	100.00000	14.70262			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			9.29500	106.78999	9.37000	106.23485			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				100.11708		100.06373			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.80500	102.63651	8.88000	102.28376			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			8.66500	99.92412	8.73000	99.39726			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				100.75648		100.69798			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			9.61500	104.68067	9.68000	104.12743			0.00	0	280,000,000
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
SBS32 On 19/09/2017 Spot Bond				100.62386		100.56498			0.00	0	0
<b>Total SBS32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond				100.64063		100.58012			0.00	0	0
<b>Total SBS33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			9.76500	102.94546	9.83000	102.45221			0.00	0	1,500,000,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SBS4 On 16/11/2021 Spot Bond			9.25000	100.33651	9.32000	99.91301		1,418,950,000,000.00		153,400,000	150,900,000
<b>Total SBS4 SPOT</b>								<b>1,418,950,000,000.00</b>		<b>153,400,000</b>	<b>150,900,000</b>
<b>Total For SBS4</b>								<b>1,418,950,000,000.00</b>		<b>153,400,000</b>	<b>150,900,000</b>
SBS9 On 07/07/2016 Spot Bond			7.63500	109.20925	7.70000	109.03519			0.00	0	330,000,000
<b>Total SBS9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For SBS9</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
SBSI11 On 07/12/2023 Spot Bond			2.21000	277.21850	2.21000	276.94959			0.00	0	410,000,000
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>410,000,000</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>410,000,000</b>
SBSI12 On 31/01/2017 Spot Bond			1.37500	130.36162	1.37500	130.24409			0.00	0	30,000,000
<b>Total SBSI12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For SBSI12</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
SCM10 On 15/09/2017 Spot Bond				105.11269		104.95374			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.19339		100.13529				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	14.62457	100.00000	14.51738				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				82.63494		82.63494				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			2.00000	128.58056	2.00000	128.45816				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	100.29919	6.50000	100.24633				0.00	0	0
<b>Total SHPCBU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				102.08968		102.02439				0.00	2,400,000,000	600,000,000
<b>Total SHS01 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>600,000,000</b>
<b>Total For SHS01</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>600,000,000</b>
SHS03 On 29/06/2015 Spot Bond				100.46115		100.39745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				102.36463		102.29918			0.00	20,000,000	50,000,000
<b>Total SHS04 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>50,000,000</b>
<b>Total For SHS04</b>									<b>0.00</b>	<b>20,000,000</b>	<b>50,000,000</b>
SHS05 On 29/06/2017 Spot Bond			8.91000	102.30343	8.97500	102.07774			36,531,000,000.00	4,100,000	270,500,000
<b>Total SHS05 SPOT</b>									<b>36,531,000,000.00</b>	<b>4,100,000</b>	<b>270,500,000</b>
<b>Total For SHS05</b>									<b>36,531,000,000.00</b>	<b>4,100,000</b>	<b>270,500,000</b>
SHS06 On 12/12/2017 Spot Bond				101.69463		101.62758			0.00	0	0
<b>Total SHS06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS07 On 10/04/2016 Spot Bond				100.48521		100.42375			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				100.59542		100.53283			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				100.54594		100.48912			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>
SHS11L On 19/11/2016 Spot Bond			100.00000	15.59979	100.00000	15.48669			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				100.81307		100.75007			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>
SHS13L On 21/05/2015 Spot Bond			100.00000	61.87533	100.00000	61.29759			0.00	0	0
<b>Total SHS13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.70774		100.64476			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>
SHS16L On 29/06/2016 Spot Bond			100.00000	22.07973	100.00000	21.91790			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>
SHS17L On 30/09/2016 Spot Bond			100.00000	32.58534	100.00000	32.27776			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	24.01562	100.00000	23.79137				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>
SHS19 On 10/09/2017 Spot Bond			9.22000	103.33780	9.28500	103.14740				0.00	0	0
<b>Total SHS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	99.93162				0.00	0	0
<b>Total SHS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS21 On 06/04/2015 Spot Bond				100.34146		100.26809				0.00	0	0
<b>Total SHS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			7.99500	104.44393	8.06000	104.26657				0.00	0	2,140,000,000
<b>Total SLI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,140,000,000</b>
<b>Total For SLI2</b>										<b>0.00</b>	<b>0</b>	<b>2,140,000,000</b>
SLI3 On 15/08/2023 Spot Bond			8.78000	101.28388	8.84500	101.00585				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			8.23000	100.83547	8.29500	100.60282				0.00	0	2,750,000,000
<b>Total SNT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,750,000,000</b>
<b>Total For SNT01</b>										<b>0.00</b>	<b>0</b>	<b>2,750,000,000</b>
SPDA2 On 21/08/2016 Spot Bond				101.22871		101.16727				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				101.44574		101.38782				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				101.74114		101.68004				0.00	0	0
<b>Total SPDA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA5 On 21/08/2024 Spot Bond				100.70855		100.64835				0.00	0	0
<b>Total SPDA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2024 Spot Bond				100.72748		100.66563				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SPDA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2016 Spot Bond				101.72470		101.66078				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			7.98000	105.53649	8.04500	105.36570				0.00	0	0
<b>Total SSA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA02 On 20/04/2015 Spot Bond				100.11650		100.06061				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				100.39679		100.34286				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				100.07684		100.01921				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			9.10000	95.67025	9.17000	95.31126			819,000,000,000.00	90,000,000	857,100,000	
<b>Total SSA06 SPOT</b>									<b>819,000,000,000.00</b>	<b>90,000,000</b>	<b>857,100,000</b>	
<b>Total For SSA06</b>									<b>819,000,000,000.00</b>	<b>90,000,000</b>	<b>857,100,000</b>	
SSN00 On 01/03/2017 Spot Bond				101.09164		101.02529				0.00	54,000,000	18,000,000
<b>Total SSN001 SPOT</b>										<b>0.00</b>	<b>54,000,000</b>	<b>18,000,000</b>
<b>Total For SSN001</b>										<b>0.00</b>	<b>54,000,000</b>	<b>18,000,000</b>
SSN00 On 26/03/2017 Spot Bond				100.55382		100.48642				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				99.85529		99.79260				0.00	54,000,000	18,000,000
<b>Total SSN003 SPOT</b>										<b>0.00</b>	<b>54,000,000</b>	<b>18,000,000</b>
<b>Total For SSN003</b>										<b>0.00</b>	<b>54,000,000</b>	<b>18,000,000</b>
SSN00 On 31/03/2021 Spot Bond			9.15800	88.83393	9.22800	88.45802				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			8.65000	91.12511	8.72000	90.74125				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			7.14500	103.12342	7.20000	103.05366				0.00	0	0

Contract Details	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>
SSN006 On 15/01/2020 Spot Bond			8.66000	96.05500	8.73500	95.68946				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>
SSN007 On 18/06/2017 Spot Bond				100.71273		100.64731				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>
SSN008 On 15/09/2017 Spot Bond			8.06000	101.26825	8.12500	101.03579				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>
SSN009 On 31/01/2025 Spot Bond			2.49000	109.35921	2.49000	109.25077				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>
SSN011 On 21/12/2018 Spot Bond			8.13000	102.17487	8.19500	101.88256				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>
SSN012 On 26/08/2018 Spot Bond				101.50019		101.41767				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>
SSN015 On 21/12/2026 Spot Bond			9.56500	110.08338	9.63000	109.51725				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>
SSN017 On 02/09/2016 Spot Bond				100.95343		100.89441				0.00	0	0
<b>Total SSN018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN018 On 28/02/2031 Spot Bond			9.66500	79.26228	9.74000	78.69159				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN021 On 21/01/2019 Spot Bond				99.97978		99.91946				0.00	0	0
<b>Total SSN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN024 On 04/03/2019 Spot Bond				100.62624		100.56016				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				100.07994		100.01997				0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SSN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For SSN026</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
SSN027 On 25/09/2019 Spot Bond				100.56608		100.49988				0.00	0	0
<b>Total SSN027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN028 On 16/10/2019 Spot Bond			100.00000	2.27732	100.00000	100.00000				0.00	0	0
<b>Total SSN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1127 On 21/10/2014 Spot Bond				99.98312		99.93248				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>
SY1138 On 02/02/2015 Spot Bond				98.09284		98.03835				0.00	0	0
<b>Total SY1138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1142 On 14/11/2014 Spot Bond			100.00000	93.58974	100.00000	92.87532				0.00	0	0
<b>Total SY1142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1143 On 18/11/2014 Spot Bond				99.50150		99.44993				0.00	0	0
<b>Total SY1143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1150 On 18/11/2014 Spot Bond				101.25161		101.11751				0.00	0	0
<b>Total SY1150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1151 On 17/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1154 On 24/11/2014 Spot Bond				99.39857		99.34702				0.00	0	0
<b>Total SY1154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1156 On 25/11/2014 Spot Bond				101.21367		101.06196				0.00	0	0
<b>Total SY1156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1158 On 01/12/2014 Spot Bond				99.27684		99.22519				0.00	0	0
<b>Total SY1158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1162 On 09/12/2014 Spot Bond				99.13268		99.08064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SY1162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1164 On 10/12/2014 Spot Bond				99.13131		99.08021				0.00	0	0
<b>Total SY1164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1167 On 16/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1169 On 22/10/2014 Spot Bond				99.96550		99.91374				0.00	0	0
<b>Total SY1169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1170 On 20/10/2014 Spot Bond				100.00000	0.00000	99.94818				0.00	0	0
<b>Total SY1170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1171 On 20/10/2014 Spot Bond				100.00000	0.00000	99.94821				0.00	0	0
<b>Total SY1171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1172 On 21/10/2014 Spot Bond				99.98273		99.93092				0.00	0	0
<b>Total SY1172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1173 On 27/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1174 On 29/10/2014 Spot Bond				99.84460		99.79280				0.00	0	0
<b>Total SY1174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1175 On 28/10/2014 Spot Bond				99.84977		99.79969				0.00	0	0
<b>Total SY1175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1176 On 04/11/2014 Spot Bond				99.74102		99.68922				0.00	0	0
<b>Total SY1176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1177 On 10/11/2014 Spot Bond				99.63805		99.58635				0.00	0	0
<b>Total SY1177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1178 On 10/11/2014 Spot Bond				99.63747		99.58568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SY1178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1179 On 14/11/2014 Spot Bond				99.47510		99.47106				0.00	0	0
<b>Total SY1179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1180 On 17/11/2014 Spot Bond			100.00000	92.87532	100.00000	92.17172				0.00	0	0
<b>Total SY1180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			6.90000	105.71628	6.96500	105.59583				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			8.57500	103.46439	8.64000	102.92924				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	98.64865	100.00000	97.85522				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	42.41186	100.00000	42.10438				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				100.00006		99.94707				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				101.44356		101.38688				0.00	0	0
<b>Total TFS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.95858		100.89922				0.00	0	60,000,000
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
TFS121 On 20/02/2015 Spot Bond				101.07620		101.02273				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				100.53843		100.48242				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				100.56497		100.50611				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TFS12€ On 23/10/2014 Spot Bond				99.94740		99.89479				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>
TFS12€ On 21/11/2014 Spot Bond				99.43919		99.38661				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				99.23074		99.17946				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				99.85678		101.51494				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			7.99500	103.10823	8.06000	102.93558				0.00	0	0
<b>Total TFS84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	99.93901				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	99.93737				0.00	0	0
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.83000	101.98126	7.83000	101.91744				0.00	0	0
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	99.93992				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>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	99.93786				0.00	0	0
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				101.98553		101.91907				0.00	0	0
<b>Total TH10A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	99.93992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.93786				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	101.81318	7.16000	101.75481				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	99.93383				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	99.93416				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	99.92629				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	99.92735				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	99.89511				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	99.89880				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>
TH10D2 On 18/10/2038 Spot Bond				100.00000	0.00000	99.94000				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>
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93737				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>
TH11A2 On 18/07/2018 Spot Bond			8.73000	102.11176	8.73000	102.08805				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>
TH11A3 On 18/07/2041 Spot Bond				100.00000	0.00000	99.94024				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	99.93786				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>
TH11A€ On 18/07/2041 Spot Bond			8.65000	100.56659	8.71500	100.34052				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				105.70425		99.94074				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>
TH11A€ On 18/07/2041 Spot Bond				105.99756		99.93786				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	99.93368				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	99.93457				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				106.30096		99.93490				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.92646				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	99.92677				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				106.84463		99.92965				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	99.90085				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	99.90052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TH11D: On 18/07/2041 Spot Bond				109.78367		99.90217				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>
TH12A: On 21/08/2048 Spot Bond				100.49071		100.43022				0.00	0	0
<b>Total TH12A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2019 Spot Bond				100.50694		100.44439				0.00	0	0
<b>Total TH12A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2019 Spot Bond			9.00000	101.27319	9.07500	100.94862				0.00	0	0
<b>Total TH12A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond				100.54907		100.48122				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.60088		100.52649				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.81060		100.70968				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1: On 18/07/2016 Spot Bond				100.00012		99.94189				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	5.79808	101.06155	5.75564				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	99.94024				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.18386		99.94394				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	99.93286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.92957				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	99.89478				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				100.34081		100.28622				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				100.00011		99.94309				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				100.00012		99.94229				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				100.00011		99.94309				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				100.00012		99.94229				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				100.00012		99.94189				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				100.00010		99.94356				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				100.00012		99.94229				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				100.00017		99.93790				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				100.00017		99.93790				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.00017		99.93790			0.00	0	0
<b>Total THE9B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00024		99.93154			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				100.00026		99.92995			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				100.00024		99.93193			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				100.00070		99.90039			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				100.00074		99.89843			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				100.00072		99.89921			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			7.34000	102.01829	7.40500	107.85981		606,284,000,000.00		82,600,000	1,642,600,000
<b>Total TL15 SPOT</b>								<b>606,284,000,000.00</b>		<b>82,600,000</b>	<b>1,642,600,000</b>
<b>Total For TL15</b>								<b>606,284,000,000.00</b>		<b>82,600,000</b>	<b>1,642,600,000</b>
TL20 On 22/02/2020 Spot Bond			9.75000	88.78688	9.82500	88.44787		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			7.78000	107.93072	7.78500	107.84980		1,153,774,000,000.00		148,300,000	26,570,000,000
<b>Total TN17 SPOT</b>								<b>1,153,774,000,000.00</b>		<b>148,300,000</b>	<b>26,570,000,000</b>
<b>Total For TN17</b>								<b>1,153,774,000,000.00</b>		<b>148,300,000</b>	<b>26,570,000,000</b>
TN20 On 17/09/2020 Spot Bond			9.23000	106.62587	9.30000	106.22170		2,899,556,504,000.00		314,144,800	29,282,380,000
<b>Total TN20 SPOT</b>								<b>2,899,556,504,000.00</b>		<b>314,144,800</b>	<b>29,282,380,000</b>
<b>Total For TN20</b>								<b>2,899,556,504,000.00</b>		<b>314,144,800</b>	<b>29,282,380,000</b>
TN20U On 14/04/2020 Spot Bond			100.00000	1.02124	100.00000	1.01171		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TN20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			9.50500	112.63332	9.58000	112.07765			0.00	0	6,880,000,000
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,880,000,000</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>6,880,000,000</b>
TN25 On 19/08/2025 Spot Bond			9.71500	100.15441	9.78000	99.65248			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			9.71500	97.87228	9.78000	97.34277		1,668,065,500,000.00		171,700,000	4,671,200,000
<b>Total TN27 SPOT</b>								<b>1,668,065,500,000.00</b>		<b>171,700,000</b>	<b>4,671,200,000</b>
<b>Total For TN27</b>								<b>1,668,065,500,000.00</b>		<b>171,700,000</b>	<b>4,671,200,000</b>
TN30 On 09/10/2030 Spot Bond			10.20500	102.61089	10.28000	101.93403			0.00	0	1,000,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
TN40 On 01/10/2040 Spot Bond			10.69000	100.84070	10.76500	100.10020			0.00	0	0
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TNF16 On 10/06/2016 Spot Bond				101.26154		101.20456			0.00	0	100,000,000
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
TNF18 On 22/08/2018 Spot Bond				102.25648		102.19620			0.00	1,907,008,300	400,000,000
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>1,907,008,300</b>	<b>400,000,000</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>1,907,008,300</b>	<b>400,000,000</b>
TORQ2 On 15/04/2022 Spot Bond				101.35152		101.29005			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				101.38574		101.32270			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				101.38927		101.32606			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				101.55818		101.48717			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				101.90840		101.82122			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TORQ7 On 15/08/2025 Spot Bond				101.37678		101.31366				0.00	0	0
<b>Total TORQ7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2015 Spot Bond				100.42768		100.37288				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				100.27881		100.21924				0.00	0	0
<b>Total TPDA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2018 Spot Bond				100.28448		100.22369				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				100.19881		100.13908				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				100.21276		100.14884				0.00	500,000,000	500,000,000
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
TR30 On 31/12/2099 Spot Bond			10.00000	99.70596	10.00000	99.62592				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	99.71327	9.75000	99.63522				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	9.71997	100.00000	9.64497				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				100.70897		100.64905				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				100.75113		100.68755				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				100.77452		100.70891				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.77921		100.71318				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				100.90987		100.83248				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				101.19727		101.09476				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE01L On 31/07/2019 Spot Bond			100.00000	15.61896	100.00000	15.41380				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP152 On 13/11/2014 Spot Bond				99.61607		99.56808				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				99.39950		99.35209				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>
TSP156 On 22/01/2015 Spot Bond				98.44725		98.39770				0.00	0	6,500,000,000
<b>Total TSP156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000,000</b>
<b>Total For TSP156</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000,000</b>
TSP158 On 05/02/2015 Spot Bond				97.93000		97.87251				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>
TSP160 On 19/02/2015 Spot Bond				96.88041		96.83605				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				97.46458		97.40865				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>
TSP163 On 19/03/2015 Spot Bond				97.25113		97.19615				0.00	0	0
<b>Total TSP163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP164 On 02/04/2015 Spot Bond				97.01101		96.95634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TSP164 On 16/10/2014 Spot Bond				100.00000	0.00000	100.00000				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>
TSP165 On 16/04/2015 Spot Bond				96.77372		96.71934				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>
TSP166 On 28/05/2015 Spot Bond				96.05614		96.00236				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>
TSP167 On 11/06/2015 Spot Bond				95.78445		95.73041				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>
TSP168 On 08/01/2015 Spot Bond				98.61842		98.56661				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>
TSP169 On 09/07/2015 Spot Bond				95.12183		95.06597				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>
TSP170 On 23/07/2015 Spot Bond				94.95328		94.89842				0.00	0	0
<b>Total TSP171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP171 On 06/08/2015 Spot Bond				94.64748		94.59211				0.00	0	0
<b>Total TSP172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP172 On 20/08/2015 Spot Bond				94.32173		94.26570				0.00	0	0
<b>Total TSP173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP173 On 03/09/2015 Spot Bond				94.04132		93.98510				0.00	0	0
<b>Total TSP174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP174 On 17/09/2015 Spot Bond				94.28665		94.17084				0.00	0	0
<b>Total TSP175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP175 On 02/01/2015 Spot Bond				98.77061		98.72077				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TSP176 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP176</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP177 On 16/04/2015 Spot Bond			100.00000	67.21915	100.00000	66.84982		550,000,000,000,000.00	35,500,000,000	18,500,000,000	
<b>Total TSP177 SPOT</b>								<b>50,000,000,000,000.00</b>	<b>35,500,000,000</b>	<b>18,500,000,000</b>	
<b>Total For TSP177</b>								<b>50,000,000,000,000.00</b>	<b>35,500,000,000</b>	<b>18,500,000,000</b>	
TTO01U On 28/08/2019 Spot Bond			100.00000	14.16367	100.00000	14.06099		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 19/01/2015 Spot Bond			100.00000	95.38461	100.00000	93.93939		0.00	0	0	
<b>Total TWC04U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC04U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC05 On 15/10/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	100,000,000	100,000,000	
<b>Total TWC059 SPOT</b>								<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	
<b>Total For TWC059</b>								<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	
TWC06 On 17/10/2014 Spot Bond				100.00000	0.00000	101.45501		0.00	0	0	
<b>Total TWC060 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC060</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC06 On 20/10/2014 Spot Bond				101.49163		101.44020		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>	
TWC06 On 22/10/2014 Spot Bond				101.43790		101.38654		0.00	0	0	
<b>Total TWC063 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC063</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC06 On 25/11/2014 Spot Bond				101.16431		101.11139		0.00	0	0	
<b>Total TWC064 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC064</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC06 On 26/11/2014 Spot Bond				101.09137		101.03856		0.00	0	0	
<b>Total TWC065 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC065</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC06 On 27/11/2014 Spot Bond				101.05518		101.00242		0.00	0	0	
<b>Total TWC066 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC066</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC06 On 09/04/2015 Spot Bond			100.00000	54.32037	100.00000	53.10636		0.00	0	0	
<b>Total TWC067 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC067</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC06 On 12/01/2015 Spot Bond				100.10479		100.05240		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWC068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 19/01/2015 Spot Bond				101.67755	100.00000	84.59014				0.00	31,000,000,000	23,700,000,000
<b>Total TWC069 SPOT</b>										<b>0.00</b>	<b>31,000,000,000</b>	<b>23,700,000,000</b>
<b>Total For TWC069</b>										<b>0.00</b>	<b>31,000,000,000</b>	<b>23,700,000,000</b>
TWCJ1 On 17/10/2014 Spot Bond				100.00000	0.00000	101.62036				0.00	0	0
<b>Total TWCJ12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 27/11/2014 Spot Bond				101.17847		101.11954				0.00	0	0
<b>Total TWCJ13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM1 On 17/10/2014 Spot Bond				100.00000	0.00000	101.47597				0.00	0	0
<b>Total TWCM12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM1 On 27/11/2014 Spot Bond				101.06340		101.01023				0.00	0	0
<b>Total TWCM13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			8.95000	109.75226	9.02000	109.32103				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	100.00000				0.00	0	0
<b>Total UTR042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total UTR043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC04 On 27/03/2015 Spot Bond				100.40164		100.34649				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>
VKC05 On 26/01/2015 Spot Bond				100.43737		100.38270				0.00	0	0
<b>Total VKC05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01 On 08/05/2015 Spot Bond				101.46767		101.40545				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				101.51535		101.45113				0.00	40,000,000	40,000,000

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 VKE02 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>40,000,000</b>
<b>Total For VKE02</b>										<b>0.00</b>	<b>40,000,000</b>	<b>40,000,000</b>
VKE03 On 08/05/2017 Spot Bond				101.51740		101.45311				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				100.43845		100.37801				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				100.44985		100.38778				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			7.13500	112.87065	7.20000	112.70297				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			1.22000	242.57547	1.22000	242.35979				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			6.76000	104.84208	6.82500	104.74624				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			7.38000	107.31024	7.44500	107.09128				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			7.73500	108.35636	7.80000	108.03401				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			8.02500	107.86466	8.10000	107.45341				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			8.09000	108.11827	8.16000	107.68577				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			6.39000	95.71867	6.45500	95.62720				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			6.32000	93.98349	6.38500	93.87600				0.00	0	0

Contract Details	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			5.91500	99.33996	5.97000	99.28547				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			6.39000	95.70231	6.45500	95.61070				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			7.12500	70.73829	7.19000	70.47786				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	50.00000	100.00000	49.71595				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	26.46563	100.00000	26.31528				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>55,453,746,961,646,000.00</b>	<b>5,838,530,192,167</b>	<b>431,004,600,967</b>
<b>Total for SPOT :</b>										<b>55,453,746,961,646,000.00</b>	<b>838,530,192,167</b>	<b>431,004,600,967</b>
<b>Total Futures</b>										<b>55 453 747 261 312 100.00</b>	<b>838,530,194,334</b>	<b>431,004,987,844</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>68,559</b>
<b>Grand Total:</b>										<b>55,453,747,261,312,100.00</b>	<b>838,530,194,334</b>	<b>431,005,056,403</b>