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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/10/2014

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			123.18086	123.18086	123.02073	123.02073			0.00	0	0
EL28 On 05/02/2015 Bond Future			125.10687	125.10687	124.94538	124.94538			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	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			1,010.73000	1.01073	1,170,860		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			1,030.73000	1.03073	1,190,860		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			1,020.73000	1.02073	1,180,860		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			1,044.62000	1.04462	883,130		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			1,054.62000	1.05462	893,130		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			1,064.62000	1.06462	903,130		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			9.49830	83.78507	9.56978	83.24970			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.58926	85.08470	9.66293	84.54189			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.66117	82.75671	9.73697	82.20569			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			5,109.31000	5.10931	5,644,680		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			5,176.76000	5.17676	5,712,130		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			5,244.11000	5.24411	5,779,480		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			2,484.77000	2.48477	3,027,580		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			2,344.76000	2.34476	2,887,570		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			2,414.81000	2.41481	2,957,620		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			166.30000	0.16630	717,320		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			21.91000	0.02191	572,930		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			94.15000	0.09415	645,170		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			117.66650	117.66650	117.64955	117.64955			0.00	0	16
I2025	On	05/02/2015	Bond Future			118.34932	118.34932	118.33331	118.33331			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			639.55000	0.63955	656,500		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			659.55000	0.65955	676,500		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			649.55000	0.64955	666,500		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			666.69000	0.66669	650,680		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			676.69000	0.67669	660,680		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			656.69000	0.65669	640,680		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	Bond Future			123.78952	123.78952	123.77132	123.77132			0.00	0	1,974
I2038	On	05/02/2015	Bond Future			124.42358	124.42358	124.40625	124.40625			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	Bond Future	119.99	Call			3,781.32000	3.78132	3,799,520		0.00	0	0
I2038	On	06/11/2014	Bond Future	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Call			3,771.32000	3.77132	3,789,520		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Call			3,761.32000	3.76132	3,779,520		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			1,406.25000	1.40625	1,423,580		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			1,396.25000	1.39625	1,413,580		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Call			1,416.25000	1.41625	1,433,580		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	Bond Future			123.48624	123.48624	123.46775	123.46775			0.00	0	5,389
I2046	On	05/02/2015	Bond Future			125.41703	125.41703	125.39956	125.39956			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	Bond Future	104.43	Call			19,037.75000	19.03775	19,056,240		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Call			19,027.75000	19.02775	19,046,240		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Call			19,017.75000	19.01775	19,036,240		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Call			1,409.56000	1.40956	1,427,030		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			1,399.56000	1.39956	1,417,030		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			1,389.56000	1.38956	1,407,030		0.00	0	0
I2046	On	05/02/2015	Bond Future	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	Bond Future			132.05083	132.05083	132.03081	132.03081			0.00	0	2,640
I2050	On	05/02/2015	Bond Future			132.66707	132.66707	132.64856	132.64856			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	Bond Future	125.99	Call			6,040.81000	6.04081	6,060,830		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
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			6,030.81000	6.03081	6,050,830		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			6,020.81000	6.02081	6,040,830		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			2,658.56000	2.65856	2,677,070		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			2,648.56000	2.64856	2,667,070		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			2,638.56000	2.63856	2,657,070		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			8.02285	123.05004	8.07898	122.56669		7.06	284,860,842.60	2,315	42,992
R186	On	05/02/2015	Bond Future			8.08370	119.66323	8.14173	119.17358		7.49	358,989,690.00	3,000	2,736
R186	On	07/05/2015	Bond Future			8.12422	121.72039	8.18417	121.22393		7.75	0.00	0	0
<b>Total R186 Future</b>												<b>643,850,532.60</b>	<b>5,315</b>	<b>45,728</b>
R186	On	06/11/2014	Bond Future	8.16	Call			1,150.23000	1.15023	1,466,070	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			3,565.21000	3.56521	4,034,230	7.38	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			1,136.37000	1.13637	829,240	7.06	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			1,042.65000	1.04265	1,341,950	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			520.26000	0.52026	336,210	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,095.80000	1.09580	1,403,430	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			488.10000	0.48810	312,380	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			8,877.95000	8.87795	9,361,300	7.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			457.31000	0.45731	289,800	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			2,039.94000	2.03994	2,449,160	7.25	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			162.82000	0.16282	88,690	7.25	0.00	0	100
R186	On	06/11/2014	Bond Future	8.45	Call			3,169.22000	3.16922	3,629,800	7.35	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			41.53000	0.04153	18,760	7.35	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			0.00000	0.00000	0,000	7.70	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			24.80000	0.02480	10,470	7.38	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			3,804.99000	3.80499	4,277,680	7.40	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			17.93000	0.01793	7,270	7.40	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			4,367.81000	4.36781	4,846,050	7.44	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			8.08000	0.00808	2,970	7.44	0.00	0	0
R186	On	06/11/2014	Bond Future	7.70	Call			27.99000	0.02799	45,790	6.95	0.00	0	1,500
R186	On	06/11/2014	Bond Future	7.70	Put			3,344.91000	3.34491	2,879,360	6.95	0.00	0	0
R186	On	06/11/2014	Bond Future	7.80	Call			84.72000	0.08472	131,430	6.99	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			2,514.13000	2.51413	2,077,490	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			455.48000	0.45548	631,700	7.06	0.00	0	1,500
R186	On	05/02/2015	Bond Future	8.75	Call			5,386.86000	5.38686	5,801,180	7.86	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			418.72000	0.41872	343,390	7.86	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			5,453.95000	5.45395	5,870,070	7.87	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			406.57000	0.40657	333,040	7.87	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			7,119.54000	7.11954	7,569,780	7.99	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			193.57000	0.19357	154,160	7.99	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			5,320.01000	5.32001	5,732,500	7.86	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			431.18000	0.43118	354,020	7.86	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			2,461.00000	2.46100	2,236,360	7.76	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			2,996.37000	2.99637	3,263,530	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			2,536.61000	2.53661	2,307,310	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,040.27000	3.04027	3,309,760	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			2,498.42000	2.49842	2,271,450	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,084.86000	3.08486	3,356,680	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>643,850,532.60</b>	<b>5,315</b>	<b>73,738</b>
R197	On	06/11/2014	Bond Future			289.91096	289.91096	289.86946	289.86946			11,886,349.36	41	908
R197	On	05/02/2015	Bond Future			288.42705	288.42705	288.38796	288.38796			0.00	0	0
<b>Total R197 Future</b>												<b>11,886,349.36</b>	<b>41</b>	<b>908</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			4,869.46000	4.86946	4,910,960		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			4,859.46000	4.85946	4,900,960		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			4,879.46000	4.87946	4,920,960		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			602.04000	0.60204	562,950		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			612.04000	0.61204	572,950		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			622.04000	0.62204	582,950		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>11,886,349.36</b>	<b>41</b>	<b>908</b>
R202	On	06/11/2014	Bond Future			234.52624	234.52624	234.32169	234.32169			93,810,496.00	400	50,353
R202	On	05/02/2015	Bond Future			234.99719	234.99719	234.79224	234.79224			0.00	0	0
<b>Total R202 Future</b>												<b>93,810,496.00</b>	<b>400</b>	<b>50,353</b>
R202	On	06/11/2014	Bond Future	226.99	Call			7,331.69000	7.33169	7,536,240		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			7,321.69000	7.32169	7,526,240		0.00	0	0

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			7,311.69000	7.31169	7,516,240		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			1,792.24000	1.79224	1,997,190		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			1,782.24000	1.78224	1,987,190		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			1,802.24000	1.80224	2,007,190		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>93,810,496.00</b>	<b>400</b>	<b>50,353</b>
R2023	On	06/11/2014	Bond Future			7.81924	101.10661	7.86543	100.82952		5.82	0.00	0	7,833
R2023	On	05/02/2015	Bond Future			7.88749	102.67492	7.93552	102.39457		5.83	0.00	0	0
R2023	On	07/05/2015	Bond Future			7.92555	100.51225	7.97542	100.22837		6.27	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.94425	102.38038	7.99649	102.09042		6.42	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,833</b>
R2023	On	06/11/2014	Bond Future	8.59	Call			4,221.80000	4.22180	4,498,690	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			0.29000	0.00029	0,090	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			4,278.41000	4.27841	4,555,320	6.28	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			0.25000	0.00025	0,070	6.28	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			4,334.98000	4.33498	4,611,920	6.28	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			0.21000	0.00021	0,060	6.28	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			4,681.67000	4.68167	4,938,210	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			131.43000	0.13143	107,620	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			4,732.09000	4.73209	4,989,310	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			126.98000	0.12698	103,850	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			4,782.60000	4.78260	5,040,500	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			122.66000	0.12266	100,210	6.12	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			1,385.49000	1.38549	1,270,030	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,360.55000	2.36055	2,526,330	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			1,430.93000	1.43093	1,312,830	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,393.81000	2.39381	2,560,910	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			1,408.07000	1.40807	1,291,290	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,427.32000	2.42732	2,595,740	6.33	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,111.82000	3.11182	3,285,950	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,719.74000	1.71974	1,603,910	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,144.63000	3.14463	3,319,790	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,698.15000	1.69815	1,583,350	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			6,276.22000	6.27622	6,518,110	6.80	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			547.39000	0.54739	499,320	6.80	0.00	0	911

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	8.24	Call			3,078.82000	3.07882	3,251,920	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,741.19000	1.74119	1,624,330	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>8,744</b>
R203	On	06/11/2014	Bond Future			6.94211	104.60593	6.98900	104.48437		2.01	0.00	0	13,305
R203	On	05/02/2015	Bond Future			7.02092	106.22853	7.07248	106.10615		1.96	0.00	0	0
R203	On	07/05/2015	Bond Future			7.02693	103.88471	7.08390	103.76159		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			48.13000	0.04813	72,220	1.98	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			435.02000	0.43502	337,550	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			53.50000	0.05350	79,660	1.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			414.37000	0.41437	318,970	1.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			59.32000	0.05932	87,650	1.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			394.17000	0.39417	300,940	1.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			169.15000	0.16915	228,770	2.01	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			192.46000	0.19246	130,520	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,977.40000	2.97740	3,098,950	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			2.80000	0.00280	1,970	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,000.09000	3.00009	3,121,680	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			2.64000	0.00264	1,850	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,515.88000	1.51588	1,624,960	2.08	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			64.31000	0.06431	51,010	2.08	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,954.71000	2.95471	3,076,210	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			2.97000	0.00297	2,090	2.13	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			817.69000	0.81769	891,150	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			459.81000	0.45981	410,150	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			830.97000	0.83097	905,080	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			451.60000	0.45160	402,590	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			804.51000	0.80451	877,330	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			468.13000	0.46813	417,830	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			8.46298	98.29738	8.52409	97.79600			0.00	0	4,663
R2030	On	05/02/2015	Bond Future			8.52592	95.81535	8.58884	95.30719			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.57380	97.46361	8.63852	96.94800			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			3,702.75000	3.70275	4,204,130		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			3,779.96000	3.77996	4,281,340		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			3,857.08000	3.85708	4,358,460		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	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			5,040.29000	5.04029	5,548,450		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			5,114.69000	5.11469	5,622,850		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			5,189.00000	5.18900	5,697,160		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			800.55000	0.80055	1,316,160		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			878.92000	0.87892	1,394,530		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			957.19000	0.95719	1,472,800		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			8.71259	100.28349	8.78371	99.60484			0.00	0	10,565
R2037	On	05/02/2015	Bond Future			8.77386	97.58185	8.84695	96.89367			0.00	0	3,280
R2037	On	07/05/2015	Bond Future			8.82178	99.26064	8.89680	98.56198			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			8,196.41000	8.19641	8,875,060		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			8,031.31000	8.03131	8,709,960		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			8,113.92000	8.11392	8,792,570		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			5,735.76000	5.73576	6,423,940		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			5,820.63000	5.82063	6,508,810		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			5,905.37000	5.90537	6,593,550		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			1,039.30000	1.03930	1,737,960		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			856.97000	0.85697	1,555,630		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			948.20000	0.94820	1,646,860		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			7.24075	105.77105	7.28731	105.60553		2.92	0.00	0	11,939
R204	On	05/02/2015	Bond Future			7.31417	103.37707	7.36396	103.21002		3.00	0.00	0	0
R204	On	07/05/2015	Bond Future			7.34463	105.15402	7.39798	104.98551		3.05	0.00	0	0
R204	On	06/08/2015	Bond Future			7.33584	103.06747	7.39405	102.89499		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			14.65000	0.01465	23,060	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			1,077.22000	1.07722	920,110	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			16.70000	0.01670	26,130	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			1,043.32000	1.04332	887,230	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			18.99000	0.01899	29,550	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			1,009.66000	1.00966	854,700	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			2,458.86000	2.45886	2,624,350	3.14	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			0.04000	0.00004	0,010	3.14	0.00	0	1,270
R204	On	05/02/2015	Bond Future	8.26	Call			2,987.43000	2.98743	3,146,300	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			37.41000	0.03741	29,230	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,926.03000	2.92603	3,084,280	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			40.70000	0.04070	31,900	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,956.76000	2.95676	3,115,320	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			39.08000	0.03908	30,590	3.24	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,129.10000	1.12910	1,224,140	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			776.37000	0.77637	702,900	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,093.32000	1.09332	1,186,610	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			803.45000	0.80345	728,230	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,111.13000	1.11113	1,205,300	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			789.82000	0.78982	715,480	3.05	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,802.11000	1.80211	1,913,590	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			725.98000	0.72598	664,980	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,222.10000	3.22210	3,366,480	3.37	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			268.88000	0.26888	240,780	3.37	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,763.79000	1.76379	1,874,030	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			746.11000	0.74611	683,870	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,782.90000	1.78290	1,893,760	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			735.99000	0.73599	674,370	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			8.79216	101.98513	8.87833	101.09438			0.00	0	3,002
R2044	On	05/02/2015	Bond Future			8.85137	99.18469	8.93991	98.28102			0.00	0	0
R2044	On	07/05/2015	Bond Future			8.89799	100.89108	8.98882	99.97333			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			1,335.06000	1.33506	2,225,810		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			1,134.27000	1.13427	2,025,020		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			1,234.76000	1.23476	2,125,510		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			605.30000	0.60530	1,508,970		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			705.41000	0.70541	1,609,080		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			505.01000	0.50501	1,408,680		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			111.95000	0.11195	1,029,700		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			211.91000	0.21191	1,129,660		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			11.83000	0.01183	929,580		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			8.78237	101.37033	8.86353	100.50810			0.00	0	32,476
R2048	On	05/02/2015	Bond Future			8.84274	102.94270	8.92614	102.06810			0.00	0	1,277
R2048	On	07/05/2015	Bond Future			8.88532	100.27800	8.97081	99.38975			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			8,528.70000	8.52870	9,390,930		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			8,348.92000	8.34892	9,211,150		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			8,438.89000	8.43889	9,301,120		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			5,664.65000	5.66465	6,539,250		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			5,758.17000	5.75817	6,632,770		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			5,570.95000	5.57095	6,445,550		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			2,804.65000	2.80465	3,692,900		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			2,902.46000	2.90246	3,790,710		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			2,706.66000	2.70666	3,594,910		0.00	0	0

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			7.45981	101.44174	7.50619	101.24676		3.90	0.00	0	35,969
R207 On 05/02/2015 Bond Future			7.53076	99.37421	7.57973	99.17723		3.90	0.00	0	3,106
R207 On 07/05/2015 Bond Future			7.57104	101.08292	7.62279	100.88392		4.00	0.00	0	0
R207 On 06/08/2015 Bond Future			7.58153	99.31637	7.63701	99.11284		4.19	0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>39,075</b>
R207 On 06/11/2014 Bond Future	7.34	Call			97.29000	0.09729	135,730	3.87	0.00	0	0
R207 On 06/11/2014 Bond Future	7.34	Put			798.13000	0.79813	641,590	3.87	0.00	0	0
R207 On 06/11/2014 Bond Future	7.35	Call			106.32000	0.10632	147,590	3.87	0.00	0	0
R207 On 06/11/2014 Bond Future	7.35	Put			764.82000	0.76482	611,110	3.87	0.00	0	0
R207 On 06/11/2014 Bond Future	7.36	Call			115.98000	0.11598	160,190	3.87	0.00	0	0
R207 On 06/11/2014 Bond Future	7.36	Put			732.16000	0.73216	581,390	3.87	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Call			3,626.05000	3.62605	3,812,650	4.19	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Put			50.06000	0.05006	39,680	4.19	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Call			3,662.55000	3.66255	3,849,500	4.19	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Put			48.16000	0.04816	38,130	4.19	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Call			3,698.94000	3.69894	3,886,250	4.19	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Put			46.17000	0.04617	36,500	4.19	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			2,798.54000	2.79854	2,954,600	4.21	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			387.66000	0.38766	344,720	4.21	0.00	0	0
R207 On 07/05/2015 Bond Future	7.73	Call			1,421.70000	1.42170	1,532,730	4.06	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			1,010.97000	1.01097	923,000	4.06	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			2,739.55000	2.73955	2,894,250	4.21	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			403.24000	0.40324	358,940	4.21	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			2,768.99000	2.76899	2,924,370	4.21	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			395.39000	0.39539	351,770	4.21	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Put			1,808.92000	1.80892	1,694,000	4.13	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			1,669.04000	1.66904	1,780,270	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			1,292.56000	1.29256	1,200,260	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			1,689.26000	1.68926	1,801,280	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			1,276.31000	1.27631	1,184,800	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			1,709.95000	1.70995	1,822,760	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			1,260.56000	1.26056	1,169,840	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			1,157.75000	1.15775	1,246,360	4.13	0.00	0	70
<b>Total R207 Option</b>									<b>0.00</b>	<b>0</b>	<b>136</b>
<b>Total For R207</b>									<b>0.00</b>	<b>0</b>	<b>39,211</b>
R208 On 06/11/2014 Bond Future			7.61447	96.45994	7.66074	96.23576		4.82	0.00	0	53,508
R208 On 05/02/2015 Bond Future			7.68320	97.95618	7.73162	97.72953		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			7.72135	96.23788	7.77204	96.00855		5.06	0.00	0	0
R208	On	06/08/2015	Bond Future			7.73533	98.02694	7.78895	97.79260		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			3,957.14000	3.95714	4,181,300	5.15	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			0.02000	0.00002	0,000	5.15	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			69.47000	0.06947	98,820	4.73	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			1,144.79000	1.14479	949,960	4.73	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			76.62000	0.07662	108,470	4.74	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			1,102.91000	1.10291	910,580	4.74	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			84.33000	0.08433	118,830	4.74	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			1,061.61000	1.06161	871,930	4.74	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			109.99000	0.10999	89,590	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,616.59000	3.61659	3,823,440	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			106.22000	0.10622	86,420	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,657.48000	3.65748	3,864,920	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			102.48000	0.10248	83,270	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,575.70000	3.57570	3,781,950	4.98	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,042.39000	2.04239	2,184,580	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			974.77000	0.97477	887,630	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			1,986.93000	1.98693	2,126,970	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			1,008.48000	1.00848	919,190	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,014.57000	2.01457	2,155,680	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			991.52000	0.99152	903,300	5.14	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			414.14000	0.41414	375,840	5.47	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			1,406.54000	1.40654	1,308,680	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,304.60000	2.30460	2,441,940	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,388.96000	1.38896	1,291,960	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,330.30000	2.33030	2,468,500	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			1,371.55000	1.37155	1,275,410	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			4,910.90000	4.91090	5,106,940	5.47	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			2,279.03000	2.27903	2,415,510	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			8.63185	77.64440	8.70290	77.08332		11.07	0.00	0	28,853
R209	On	05/02/2015	Bond Future			8.68936	78.84876	8.76227	78.27969		11.33	2,050,067.76	26	26
R209	On	07/05/2015	Bond Future			8.73155	77.05421	8.80627	76.47641		12.32	0.00	0	0
R209	On	06/08/2015	Bond Future			8.76262	78.48700	8.83938	77.89789		12.72	0.00	0	0
<b>Total R209 Future</b>												<b>2,050,067.76</b>	<b>26</b>	<b>28,879</b>
R209	On	06/11/2014	Bond Future	9.50	Put			0.45000	0.00045	0,100	11.76	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			2,310.22000	2.31022	2,814,290	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			0.00000	0.00000	0,000	11.99	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			2,716.26000	2.71626	3,240,860	11.35	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			145.63000	0.14563	70,680	11.25	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			2,443.94000	2.44394	2,955,660	11.31	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			89.69000	0.08969	40,330	11.31	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			5,884.99000	5.88499	6,445,720	11.76	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			0.00000	0.00000	0,000	11.99	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			6,436.05000	6.43605	6,997,010	11.83	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			105.86000	0.10586	48,850	11.29	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,376.85000	2.37685	2,884,850	11.30	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			97.49000	0.09749	44,410	11.30	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			9,222.12000	9.22212	9,783,200	11.99	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Call			8,899.72000	8.89972	9,460,800	11.99	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			0.00000	0.00000	0,000	11.99	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			63.62000	0.06362	27,140	11.35	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			4,125.92000	4.12592	4,680,920	11.53	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			8.97000	0.00897	2,890	11.53	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			9,542.08000	9.54208	10,103,160	11.99	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			191.39000	0.19139	306,490	10.94	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			1,810.52000	1.81052	1,364,540	10.94	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			931.84000	0.93184	1,272,640	11.07	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			563.35000	0.56335	343,070	11.07	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,048.79000	2.04879	2,534,920	11.25	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			0.15000	0.00015	0,030	11.83	0.00	0	907
R209	On	05/02/2015	Bond Future	9.26	Call			4,335.98000	4.33598	4,787,130	11.68	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			619.05000	0.61905	501,130	11.68	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			2,969.78000	2.96978	3,347,860	11.50	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			1,158.62000	1.15862	967,630	11.50	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			4,224.29000	4.22429	4,670,590	11.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			651.25000	0.65125	528,480	11.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,280.02000	4.28002	4,728,760	11.67	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			634.98000	0.63498	514,650	11.67	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			2,082.51000	2.08251	1,856,700	12.50	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			3,537.03000	3.53703	3,884,270	12.48	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			2,144.36000	2.14436	1,913,800	12.48	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			3,580.59000	3.58059	3,930,220	12.49	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			2,113.25000	2.11325	1,885,080	12.49	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			3,624.41000	3.62441	3,976,400	12.50	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			2,935.65000	2.93565	2,689,810	12.90	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			8,454.38000	8.45438	8,936,480	13.40	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			981.84000	0.98184	874,830	13.40	0.00	0	2,914

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	8.99	Call			4,137.58000	4.13758	4,476,990	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			3,001.60000	3.00160	2,751,900	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,178.95000	4.17895	4,520,290	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2,968.48000	2.96848	2,720,710	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			4,220.50000	4.22050	4,563,770	12.90	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>2,050,067.76</b>	<b>26</b>	<b>59,580</b>
R210	On	06/11/2014	Bond Future			173.69303	173.69303	173.27159	173.27159			2,431,702.42	14	628
R210	On	05/02/2015	Bond Future			176.40893	176.40893	175.98251	175.98251			0.00	0	0
<b>Total R210 Future</b>												<b>2,431,702.42</b>	<b>14</b>	<b>628</b>
R210	On	06/11/2014	Bond Future	169.01	Call			4,261.59000	4.26159	4,683,030		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			4,281.59000	4.28159	4,703,030		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			4,271.59000	4.27159	4,693,030		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	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			992.51000	0.99251	1,418,930		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			982.51000	0.98251	1,408,930		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			972.51000	0.97251	1,398,930		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>2,431,702.42</b>	<b>14</b>	<b>628</b>
R211	On	06/11/2014	Bond Future			132.57307	132.57307	132.41134	132.41134			0.00	0	1,120
R211	On	05/02/2015	Bond Future			133.03992	133.03992	132.87699	132.87699			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			2,421.34000	2.42134	2,583,070		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			2,411.34000	2.41134	2,573,070		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			2,401.34000	2.40134	2,563,070		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	29,920		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			133.01000	0.13301	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	49,920		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			113.01000	0.11301	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	39,920		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			123.01000	0.12301	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			138.02982	138.02982	138.01062	138.01062			0.00	0	14,864
R212 On 05/02/2015 Bond Future			138.42529	138.42529	138.40713	138.40713			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	134.99	Call			3,020.62000	3.02062	3,039,820		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Call			3,010.62000	3.01062	3,029,820		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Call			3,000.62000	3.00062	3,019,820		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 05/02/2015 Bond Future	137.99	Call			417.13000	0.41713	435,290		0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Call			407.13000	0.40713	425,290		0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Call			397.13000	0.39713	415,290		0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>14,864</b>
R213 On 06/11/2014 Bond Future			8.48298	88.40561	8.53905	87.96291		9.55	0.00	0	28,658
R213 On 05/02/2015 Bond Future			8.54604	89.77684	8.60369	89.32824		9.75	0.00	0	0
R213 On 07/05/2015 Bond Future			8.58854	87.77263	8.64772	87.31740		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			2,412.81000	2.41281	2,812,000	9.83	0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			90.89000	0.09089	47,380	9.83	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			2,480.98000	2.48098	2,883,240	9.83	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			83.45000	0.08345	43,010	9.83	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			2,549.62000	2.54962	2,954,770	9.84	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			76.57000	0.07657	39,020	9.84	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			5,153.90000	5.15390	5,532,050	10.20	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			415.98000	0.41598	345,530	10.20	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			5,214.02000	5.21402	5,593,730	10.21	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			404.66000	0.40466	335,770	10.21	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			5,274.31000	5.27431	5,655,570	10.22	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			393.60000	0.39360	326,260	10.22	0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Call			3,074.65000	3.07465	3,327,310	10.58	0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Put			2,371.60000	2.37160	2,169,030	10.58	0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Call			3,115.63000	3.11563	3,370,290	10.58	0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Put			2,336.88000	2.33688	2,136,310	10.58	0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Call			3,157.40000	3.15740	3,414,060	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			2,303.05000	2.30305	2,104,480	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			8.73211	78.41395	8.80821	77.78605		11.60	0.00	0	6,069
R214	On	05/02/2015	Bond Future			8.79109	79.63027	8.86921	78.99339		11.87	0.00	0	0
R214	On	07/05/2015	Bond Future			8.83237	77.70504	8.91238	77.05829		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			6,488.07000	6.48807	7,115,700	12.47	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			0.33000	0.00033	0,060	12.47	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			7,466.08000	7.46608	8,093,940	12.56	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			0.05000	0.00005	0,010	12.56	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			3,152.86000	3.15286	3,750,590	12.03	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			49.60000	0.04960	19,430	12.03	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			6,346.49000	6.34649	6,974,060	12.45	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			0.42000	0.00042	0,090	12.45	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			6,417.33000	6.41733	7,044,930	12.46	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			0.37000	0.00037	0,070	12.46	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			5,263.14000	5.26314	5,795,690	12.40	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			497.86000	0.49786	393,530	12.40	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			5,323.10000	5.32310	5,857,840	12.41	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			485.15000	0.48515	383,010	12.41	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			5,383.22000	5.38322	5,920,120	12.42	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			472.72000	0.47272	372,740	12.42	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			2,082.57000	2.08257	1,839,890	13.04	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			3,997.77000	3.99777	4,404,410	13.05	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			2,052.06000	2.05206	1,811,950	13.05	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			3,905.06000	3.90506	4,306,550	13.03	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			2,113.44000	2.11344	1,868,180	13.03	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			3,951.30000	3.95130	4,355,370	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>754,029,148.14</b>	<b>5,796</b>	<b>442,928</b>
IR CAN	On	06/11/2014	Can-Do Interest Rate			145.16010	145.16010	145.00799	145.00799			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			471.13800	471.13800	469.51700	469.51700				0.00	0	426
GOVI On 05/02/2015 GOVI			478.44400	478.44400	476.80200	476.80200				0.00	0	48
GOVI On 07/05/2015 GOVI			486.65400	486.65400	484.99000	484.99000				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>474</b>
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			205,170.00000	20.51700	221,380,000			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			205,070.00000	20.50700	221,280,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Call			205,270.00000	20.52700	221,480,000			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			167,920.00000	16.79200	184,340,000			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			168,120.00000	16.81200	184,540,000			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			168,020.00000	16.80200	184,440,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			349,900.00000	34.99000	366,540,000			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			349,800.00000	34.98000	366,440,000			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			350,000.00000	35.00000	366,640,000			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>0.00</b>	<b>0</b>	<b>474</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>474</b>
AL12 On 06/11/2014 Index Future			522.01000	522.01000	518.97600	518.97600			0.00	0	0
AL12 On 05/02/2015 Index Future			530.10500	530.10500	527.02900	527.02900			0.00	0	0
AL12 On 07/05/2015 Index Future			539.20100	539.20100	536.07900	536.07900			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			438.61000	438.61000	437.76800	437.76800			0.00	0	3
AL37 On 05/02/2015 Index Future			445.41100	445.41100	444.56100	444.56100			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			518.75300	518.75300	517.22900	517.22900			0.00	0	4
AL7T On 05/02/2015 Index Future			526.79700	526.79700	525.25500	525.25500			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			472.80800	472.80800	470.97700	470.97700			0.00	0	582
ALBI On 05/02/2015 Index Future			480.13900	480.13900	478.28500	478.28500			0.00	0	65
ALBI On 07/05/2015 Index Future			488.37800	488.37800	486.49800	486.49800			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			220.71100	220.71100	220.56200	220.56200			11,035,550.00	5	1,164
IGOV On 05/02/2015 Index Future			224.16100	224.16100	224.01100	224.01100			0.00	0	10
IGOV On 07/05/2015 Index Future			228.03400	228.03400	227.88500	227.88500			0.00	0	0
<b>Total IGOV Future</b>									<b>11,035,550.00</b>	<b>5</b>	<b>1,174</b>
<b>Total For IGOV</b>									<b>11,035,550.00</b>	<b>5</b>	<b>1,174</b>
ILBI On 06/11/2014 Index Future			598.24200	598.24200	590.98300	590.98300			0.00	0	0
ILBI On 05/02/2015 Index Future			607.67400	607.67400	600.30200	600.30200			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>11,035,550.00</b>	<b>5</b>	<b>1,985</b>
JIBAR f On 19/11/2014 Jibar Future			6.09000	93.91000	6.09000	93.91000			0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.23000	93.77000	6.22000	93.78000			0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.27000	93.73000	6.28000	93.72000			0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.37000	93.63000	6.39000	93.61000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.42000	93.58000	6.44000	93.56000			0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.52000	93.48000	6.53000	93.47000			0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.66000	93.34000	6.68000	93.32000			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			6.85000	93.15000	6.88000	93.12000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			7.01000	92.99000	7.04000	92.96000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.14000	92.86000	7.16000	92.84000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.26000	92.74000	7.28000	92.72000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.39000	92.61000	7.41000	92.59000			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>765,064,698.14</b>	<b>5,801</b>	<b>453,344</b>
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.44740			0.00	0	0
<b>Total AA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA03 On 11/05/2015 Spot Bond			7.02500	105.85284	7.02500	105.83299			0.00	0	400,000,000
<b>Total AA03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For AA03</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.60408			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			8.46000	103.73705	8.46000	103.71332			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				100.00000	0.00000	100.16477			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			9.11500	102.03379	9.11500	102.00881			0.00	0	0
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.30418			0.00	0	0
<b>Total AB010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	101.40164			0.00	0	145,000,000
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>145,000,000</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 AB011</b>									<b>0.00</b>	<b>0</b>	<b>145,000,000</b>
AB013 On 21/11/2018 Spot Bond			9.32500	100.07665	9.32500	100.05186			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			7.14500	101.00510	7.14500	100.98591		40,297,800,000,000.00	5,640,000,000	2,980,000,000	
<b>Total AB06 SPOT</b>								<b>10,297,800,000,000.00</b>	<b>5,640,000,000</b>	<b>2,980,000,000</b>	
<b>Total For AB06</b>								<b>10,297,800,000,000.00</b>	<b>5,640,000,000</b>	<b>2,980,000,000</b>	
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	102.33762			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			8.77000	103.08437	8.77000	108.18716		8,770,000,000,000.00	1,000,000,000	500,000,000	
<b>Total AB09 SPOT</b>								<b>8,770,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For AB09</b>								<b>8,770,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
ABCPI3 On 07/12/2023 Spot Bond			2.31000	128.18395	2.31000	275.46149			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				100.00000	0.00000	101.69337			0.00	0	0
<b>Total ABFN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.33158			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				100.00000	0.00000	100.75642			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				100.00000	0.00000	100.78571			0.00	0	0
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.80508			0.00	0	0
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.32013			0.00	0	0
<b>Total ABFN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.04356			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				100.00000	0.00000	99.71687				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>
ABN03: On 12/03/2015 Spot Bond			100.00000	89.50720	100.00000	89.29101				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			2.05000	171.61801	2.05000	171.56325				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	163.98337	2.76000	163.92796				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	174.83755	2.17000	174.78123				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	184.35623	1.82000	184.29857				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			7.96625	77.85554	7.96625	77.83920				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			7.96625	77.85554	7.96625	77.83920				0.00	0	0
<b>Total ABN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN38: On 17/08/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
<b>Total ABN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39: On 21/09/2016 Spot Bond				100.00000	0.00000	100.68276				0.00	0	0
<b>Total ABN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN40: On 29/09/2015 Spot Bond				100.00000	0.00000	93.53000				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				100.00000	0.00000	92.25000				0.00	0	0
<b>Total ABN42 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 ABN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	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				100.00000	0.00000	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				100.00000	0.00000	100.33392				0.00	0	0
<b>Total ABN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.20029				0.00	0	0
<b>Total ABN48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	88.92000				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			7.23500	103.18867	7.23500	103.16845				0.00	0	0
<b>Total ABN50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.92000				0.00	0	0
<b>Total ABN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	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				100.00000	0.00000	100.48640				0.00	0	0
<b>Total ABN55 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 ABN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN56 On 15/09/2015 Spot Bond			7.31500	106.68406	7.31500	106.66289				0.00	0	0
<b>Total ABN56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.15048				0.00	0	0
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	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	94.39110	2.68000	107.58266				0.00	0	0
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			2.49000	101.41996	2.49000	158.80661				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			2.37500	117.75173	2.37500	214.26678				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
<b>Total ABN64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.75000				0.00	0	0
<b>Total ABN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			9.46000	91.08172	9.46000	91.39175				0.00	0	0
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	96.08000				0.00	0	0
<b>Total ABN70 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 ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	101.80515				0.00	0	0
<b>Total ABN72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	91.99000				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				100.00000	0.00000	99.60500				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	108.54511	9.63000	108.52637				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				100.00000	0.00000	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			9.47000	110.90501	9.47000	110.87697				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			8.82000	90.43609	8.82000	90.41464				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	102.37000				0.00	0	0
<b>Total ABN82 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 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			9.56500	110.19585	9.56500	110.16772			0.00	0	0
<b>Total ABN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	88.80000			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				100.00000	0.00000	100.92576			0.00	0	0
<b>Total ABN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	99.82333			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			8.12000	106.13002	8.12000	106.10670		23,223,200,000,000.00	2,860,000,000	1,430,000,000	
<b>Total ABS10 SPOT</b>								<b>23,223,200,000,000.00</b>	<b>2,860,000,000</b>	<b>1,430,000,000</b>	
<b>Total For ABS10</b>								<b>23,223,200,000,000.00</b>	<b>2,860,000,000</b>	<b>1,430,000,000</b>	
ABS11 On 09/04/2021 Spot Bond			8.82500	103.31179	8.82500	103.28729		8,825,000,000,000.00	1,000,000,000	500,000,000	
<b>Total ABS11 SPOT</b>								<b>8,825,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For ABS11</b>								<b>8,825,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
ABS5 On 01/05/2015 Spot Bond			6.97500	100.49028	6.97500	100.47156		6,835,500,000,000.00	980,000,000	2,290,000,000	
<b>Total ABS5 SPOT</b>								<b>6,835,500,000,000.00</b>	<b>980,000,000</b>	<b>2,290,000,000</b>	
<b>Total For ABS5</b>								<b>6,835,500,000,000.00</b>	<b>980,000,000</b>	<b>2,290,000,000</b>	
ABS6 On 01/06/2020 Spot Bond			8.82000	100.53833	8.82000	100.51463		10,407,600,000,000.00	1,180,000,000	590,000,000	
<b>Total ABS6 SPOT</b>								<b>10,407,600,000,000.00</b>	<b>1,180,000,000</b>	<b>590,000,000</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 ABS6</b>									<b>10,407,600,000,000.00</b>	<b>1,180,000,000</b>	<b>590,000,000</b>
ABS7 On 11/09/2026 Spot Bond			9.66500	94.99271	9.66500	94.96794			28,221,800,000,000.00	2,920,000,000	1,460,000,000
<b>Total ABS7 SPOT</b>									<b>28,221,800,000,000.00</b>	<b>2,920,000,000</b>	<b>1,460,000,000</b>
<b>Total For ABS7</b>									<b>28,221,800,000,000.00</b>	<b>2,920,000,000</b>	<b>1,460,000,000</b>
ABS9 On 17/03/2016 Spot Bond			7.99500	102.72780	7.99500	102.70554			0.00	0	0
<b>Total ABS9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			2.12000	220.53345	2.12000	279.32627			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			1.39000	127.62883	1.39000	130.43620			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			2.04000	130.55211	2.04000	133.13214			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	0.00477	100.00000	0.00475			0.00	0	0
<b>Total ACIF1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01L On 30/06/2015 Spot Bond			100.00000	59.75173	100.00000	59.60698			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>
ACL02E On 15/09/2015 Spot Bond			11.47500	103.09504	11.47500	103.06327			0.00	0	0
<b>Total ACL028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02E On 20/08/2015 Spot Bond			100.00000		0.00000	101.76373			0.00	0	0
<b>Total ACL029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02L On 20/03/2018 Spot Bond			100.00000	5.97555	100.00000	5.96092			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			100.00000		0.00000	101.80723			0.00	0	0
<b>Total ACL033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03E On 20/08/2015 Spot Bond			100.00000		0.00000	102.42414			0.00	0	0
<b>Total ACL036 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 ACL036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03L On 20/03/2016 Spot Bond			100.00000	35.61706	100.00000	35.52983				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>
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	101.72021				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	65.91078	11.00000	65.89193				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>
ACL04U On 20/06/2016 Spot Bond			100.00000	22.79492	100.00000	22.73909				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>
ACL073 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>
ACL074 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>
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.74736				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				100.00000	0.00000	100.81683				0.00	0	0
<b>Total ACL077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.71636				0.00	0	0
<b>Total ACL078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.73731				0.00	0	0
<b>Total ACL080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.74652				0.00	0	0
<b>Total ACL081 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 ACL081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	101.92742				0.00	0	0
<b>Total ACL082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	101.92742				0.00	0	0
<b>Total ACL083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	101.93854				0.00	0	0
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	101.93854				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	101.91631				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	92.10699				0.00	0	0
<b>Total ACL088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	100.82764				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				100.00000	0.00000	100.60335				0.00	0	0
<b>Total ACL092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.72477				0.00	0	0
<b>Total ACL095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.74547				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.75380				0.00	0	0
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.73707				0.00	0	0
<b>Total ACL098 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 ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.69962				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			9.28000	103.85167	9.28000	103.82550				0.00	0	0
<b>Total ACL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	99.91427				0.00	0	0
<b>Total ACL110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.57327				0.00	0	0
<b>Total ACL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL120 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL122 On 20/09/2016 Spot Bond				100.00000	0.00000	85.99878				0.00	0	0
<b>Total ACL122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL126 On 20/09/2021 Spot Bond				100.00000	0.00000	170.25972				0.00	0	0
<b>Total ACL126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	170.27529				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	100.71627				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.72211				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL136 On 02/09/2016 Spot Bond				100.00000	0.00000	101.13234				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 20/09/2021 Spot Bond				100.00000	0.00000	101.72159				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				100.00000	0.00000	101.72159				0.00	0	0
<b>Total ACL138 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 ACL138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	102.49706				0.00	0	0
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.42522				0.00	0	0
<b>Total ACL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	100.17373				0.00	0	0
<b>Total ACL142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.42212				0.00	0	0
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.07205				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.71881				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.87570				0.00	0	0
<b>Total ACL151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	100.63851				0.00	0	0
<b>Total ACL153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	100.62422				0.00	0	0
<b>Total ACL154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	100.65196				0.00	0	0
<b>Total ACL155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.70393				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.67456				0.00	0	0
<b>Total ACL157 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 ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2015 Spot Bond				100.00000	0.00000	100.64103				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				100.00000	0.00000	100.65028				0.00	0	0
<b>Total ACL159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	100.94147	10.23000	100.91365				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.65934				0.00	0	0
<b>Total ACL162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	100.64524				0.00	0	0
<b>Total ACL163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	116.50542				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.40000	104.83029	9.40000	104.80399				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.70134				0.00	0	0
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL169 On 20/06/2017 Spot Bond			1.75000	116.49511	1.75000	116.51727				0.00	0	0
<b>Total ACL169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	100.84785				0.00	0	0
<b>Total ACL170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.65093				0.00	0	0
<b>Total ACL172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.68706				0.00	0	0
<b>Total ACL173 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 ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.70772				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.66637				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				100.00000	0.00000	100.10032				0.00	0	0
<b>Total ACL180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.29061				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				100.00000	0.00000	102.43188				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				100.00000	0.00000	100.65891				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				100.00000	0.00000	101.79769				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				100.00000	0.00000	100.70360				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				100.00000	0.00000	100.68660				0.00	0	0
<b>Total ACL186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.72206				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				100.00000	0.00000	100.73294				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				100.00000	0.00000	101.12725				0.00	0	0
<b>Total ACL191 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 ACL191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL191 On 20/12/2015 Spot Bond				100.00000	0.00000	101.37633				0.00	0	0
<b>Total ACL192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL192 On 20/09/2022 Spot Bond				100.00000	0.00000	100.73554				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.73554				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	100.77376				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	100.69119				0.00	0	0
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	100.77677				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	102.83162				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.77376				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				100.00000	0.00000	95.00775				0.00	0	0
<b>Total ACL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.74979				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				100.00000	0.00000	100.74076				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	123.68655				0.00	0	0
<b>Total ACL203 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 ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	124.57215				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>
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	100.64981				0.00	0	0
<b>Total ACL205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	100.64401				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>
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	101.24097				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>
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	100.65974				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>
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	97.97349				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	100.68706				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>
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.65064				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>
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.64981				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.70876				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.61603				0.00	0	0
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	99.82703				0.00	0	0
<b>Total ADCB02 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 ADCB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	99.83269				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				100.00000	0.00000	102.67514				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>
AER01 On 18/11/2016 Spot Bond			100.00000	15.79013	100.00000	15.75188				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	15.43219	100.00000	15.38347				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				100.00000	0.00000	101.27406				0.00	0	0
<b>Total AHF1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	101.40192				0.00	0	0
<b>Total AHF1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	101.48708				0.00	0	0
<b>Total AHF1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.01237				0.00	0	0
<b>Total AHF2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.01855				0.00	0	0
<b>Total AHF2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.02677				0.00	0	0
<b>Total AHF2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.05988				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			7.90500	98.27146	7.90500	98.25053				0.00	0	0
<b>Total AHF3A2 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 AHF3A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.07653			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	100.08866			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			8.72000	100.40702	8.72000	100.38334		49,006,400,000,000.00	5,620,000,000	2,800,000,000	
<b>Total AIR01 SPOT</b>								<b>19,006,400,000,000.00</b>	<b>5,620,000,000</b>	<b>2,800,000,000</b>	
<b>Total For AIR01</b>								<b>19,006,400,000,000.00</b>	<b>5,620,000,000</b>	<b>2,800,000,000</b>	
AIR02 On 30/04/2023 Spot Bond			9.56500	111.94679	9.56500	111.91822		0.00	0	0	
<b>Total AIR02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AIR03 On 09/03/2016 Spot Bond			7.44500	105.71983	7.44500	105.69849		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	99.45504	100.00000	99.18478		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			9.20000	104.01792	9.20000	103.99250		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	11.53921	100.00000	11.51368		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			9.92500	104.59147	9.92500	104.56395		0.00	0	0	
<b>Total AIR05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			2.74000	163.12277	2.74000	163.06774		0.00	0	0	
<b>Total AIRL01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIRL01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.03513		0.00	0	0	
<b>Total ANG010 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ANG010</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	100.83656		0.00	0	0	
<b>Total ANG011 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 ANG011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01: On 06/06/2015 Spot Bond				100.00000	0.00000	100.87256				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				100.00000	0.00000	100.58884				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				100.00000	0.00000	100.77499				0.00	0	0
<b>Total ASN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	101.58397				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 20/12/2016 Spot Bond				100.00000	0.00000	100.64685				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.66637				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	100.72283				0.00	0	0
<b>Total ASN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.06897				0.00	0	0
<b>Total ASN013 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 ASN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	94.95000				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	100.96763				0.00	0	0
<b>Total ASN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	91.54112				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			2.62500	130.21291	2.62500	295.95905				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				100.00000	0.00000	86.49968				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				100.00000	0.00000	103.68012				0.00	0	0
<b>Total ASN025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.73207				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				100.00000	0.00000	104.45379				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				100.00000	0.00000	84.19329				0.00	0	0
<b>Total ASN032 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 ASN032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 07/01/2015 Spot Bond				100.00000	0.00000	100.28077				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				100.00000	0.00000	100.17680				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/12/2016 Spot Bond			100.00000	21.16352	100.00000	21.02986				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				100.00000	0.00000	100.82407				0.00	0	0
<b>Total BAR001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 20/12/2014 Spot Bond				100.00000	0.00000	100.60835				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				100.00000	0.00000	100.60006				0.00	0	0
<b>Total BAR003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10: On 01/10/2016 Spot Bond				100.00000	0.00000	100.51595				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			8.87000	103.64206	8.87000	103.61735				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW12: On 17/04/2015 Spot Bond				100.00000	0.00000	100.41145				0.00	0	0
<b>Total BAW12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13: On 17/04/2017 Spot Bond				100.00000	0.00000	100.89684				0.00	0	0
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW15: On 01/02/2016 Spot Bond				100.00000	0.00000	100.21374				0.00	0	0
<b>Total BAW15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17: On 05/12/2018 Spot Bond				100.00000	0.00000	101.56213				0.00	0	0
<b>Total BAW17 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 BAW17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.27103				0.00	0	0
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			9.39500	104.41793	9.39500	104.39175		18,790,000,000,000.00		2,000,000,000	1,000,000,000	
<b>Total BAW19 SPOT</b>								<b>18,790,000,000,000.00</b>		<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For BAW19</b>								<b>18,790,000,000,000.00</b>		<b>2,000,000,000</b>	<b>1,000,000,000</b>	
BAW2 On 02/10/2015 Spot Bond			7.55500	104.35975	7.55500	104.33849				0.00	0	0
<b>Total BAW2 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAW2</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAW20 On 15/01/2016 Spot Bond			100.00000	30.82851	100.00000	30.69294				0.00	0	0
<b>Total BAW20U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAW20U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.50582				0.00	0	0
<b>Total BAW3 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAW3</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAW8 On 02/10/2017 Spot Bond			8.72000	103.69411	8.72000	103.66980				0.00	0	0
<b>Total BAW8 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAW8</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAYA0 On 31/03/2016 Spot Bond			11.07880	102.42293	11.07880	101.92738				0.00	0	0
<b>Total BAYA01 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAYA01</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAYA0 On 30/09/2015 Spot Bond			11.07298	101.00606	11.07298	100.93113				0.00	0	0
<b>Total BAYA04 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAYA04</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAYA0 On 30/09/2015 Spot Bond			11.10875	100.96126	11.10875	100.89878				0.00	0	0
<b>Total BAYA05 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAYA05</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	100.69240				0.00	0	0
<b>Total BAYA06 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAYA06</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAYA0 On 31/12/2015 Spot Bond			11.14284	100.97131	11.14284	100.84626				0.00	0	0
<b>Total BAYA07 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAYA07</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAYA0 On 31/12/2017 Spot Bond			11.80842	100.68549	11.80842	100.65796				0.00	0	0
<b>Total BAYA08 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAYA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	100.70788				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				100.00000	0.00000	100.70788				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				100.00000	0.00000	100.70795				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			11.32880	100.35600	11.32880	100.43541				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			11.26559	101.65976	11.26559	100.89487				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			11.07298	101.00606	11.07298	100.93113				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			11.16962	101.29087	11.16962	101.04026				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			10.34477	96.93373	10.34477	100.68331				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				100.00000	0.00000	100.67390				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 31/12/2016 Spot Bond				100.00000	0.00000	100.66470				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				100.00000	0.00000	100.66470				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				100.00000	0.00000	100.01435				0.00	0	0
<b>Total BAYA22 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 BAYA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA22 On 30/06/2017 Spot Bond			10.97463	99.61069	10.97463	100.03193				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			11.49500	99.79143	11.49500	99.76070				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				100.00000	0.00000	100.64652				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			11.42000	73.91111	11.42000	97.68539				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.01436				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				100.00000	0.00000	100.61527				0.00	0	0
<b>Total BAYA29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA29 On 31/12/2015 Spot Bond			9.28000	89.70068	9.28000	100.57502				0.00	0	0
<b>Total BAYA30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	100.65561				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			11.27000	70.78430	11.27000	100.02411				0.00	0	0
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	100.63743				0.00	0	0
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.65258				0.00	0	0
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.65258				0.00	0	0
<b>Total BAYA35 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 BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	100.63015				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				100.00000	0.00000	100.66125				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				100.00000	0.00000	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				100.00000	0.00000	100.66125				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	100.63136				0.00	0	0
<b>Total BAYA43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.63996				0.00	0	0
<b>Total BAYA44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	100.66134				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	100.48836				0.00	0	0
<b>Total BAYA46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA46 On 30/09/2015 Spot Bond				100.00000	0.00000	100.52246				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>
BAYB02 On 31/03/2016 Spot Bond			14.07880	102.58124	14.07880	102.09763				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>
BAYB03 On 31/12/2016 Spot Bond			15.27403	101.14509	15.27403	101.10960				0.00	0	0
<b>Total BAYB03 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 BAYB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 31/03/2017 Spot Bond			14.14022	101.08241	14.14022	100.99320			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				100.00000	0.00000	100.84835			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				100.00000	0.00000	100.84835			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				100.00000	0.00000	100.84835			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				100.00000	0.00000	100.87825			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				100.00000	0.00000	100.74322			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	21.97140	100.00000	21.92971			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	19.81026	100.00000	19.76227			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	18.02957	100.00000	17.98588			0.00	0	0
<b>Total BAYD2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.12936	100.00000	11.10240			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>
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.12936	100.00000	11.10240			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>
BAYD5 On 30/06/2035 Spot Bond			100.00000	13.45593	100.00000	13.42333			0.00	0	0
<b>Total BAYD5U 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 BAYD5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.65933	100.00000	11.63108			0.00	0	0
<b>Total BAYD6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.10882			0.00	0	0
<b>Total BCJ03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.03566			0.00	0	0
<b>Total BCJ04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.29280			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				100.00000	0.00000	100.31005			0.00	0	60,000,000
<b>Total BCJ06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For BCJ06</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	7.58307	100.00000	7.56451			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	7.58307	100.00000	7.56451			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	100.00000	100.00000	99.72678			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	93.35038	100.00000	93.11224			0.00	0	0
<b>Total BCP86U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP86U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCP87I On 05/12/2014 Spot Bond			100.00000	89.68059	100.00000	89.46078			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			2.02000	104.51287	2.02000	180.48491			0.00	0	0
<b>Total BD0202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			8.08500	97.11106	8.08500	153.91314			0.00	0	0
<b>Total BD0205 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 BD0205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 02/03/2028 Spot Bond			8.08500	98.42670	8.08500	154.24317			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			8.47000	97.34919	8.47000	97.32701			0.00	0	0
<b>Total BD0302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	101.00924			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			7.87000	98.30234	7.87000	98.28138		1,574,000,000,000.00		200,000,000	170,000,000
<b>Total BEER02 SPOT</b>								<b>1,574,000,000,000.00</b>		<b>200,000,000</b>	<b>170,000,000</b>
<b>Total For BEER02</b>								<b>1,574,000,000,000.00</b>		<b>200,000,000</b>	<b>170,000,000</b>
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.01286			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				100.00000	0.00000	100.03810			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				100.00000	0.00000	100.03890			0.00	0	0
<b>Total BG22A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.04159			0.00	0	0
<b>Total BG22B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.04426			0.00	0	0
<b>Total BG22C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.05148			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>
BG22YU On 21/07/2016 Spot Bond			100.00000	21.12467	100.00000	21.07350			0.00	0	0
<b>Total BG22YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.65892			0.00	0	0
<b>Total BG32A1 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 BG32A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.74028				0.00	0	0
<b>Total BG32A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.77514				0.00	0	0
<b>Total BG32A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.78676				0.00	0	0
<b>Total BG32A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.92621				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	102.11210				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	16.53483	100.00000	16.49477				0.00	0	0
<b>Total BG32DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32YI On 30/10/2016 Spot Bond			100.00000	16.53483	100.00000	16.49477				0.00	0	0
<b>Total BG32YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.76692				0.00	0	0
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.82356				0.00	0	0
<b>Total BG42A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.83900				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			8.27000	102.06243	8.27000	102.03959				0.00	0	0
<b>Total BG42A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.88530				0.00	0	0
<b>Total BG42B 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 BG42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.96743				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	14.76872	100.00000	14.73255				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	14.76872	100.00000	14.73255				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				100.00000	0.00000	101.90804				0.00	0	100,000,000
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.47590				0.00	0	15,000,000
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
BID06 On 30/06/2019 Spot Bond			8.58000	67.63761	8.58000	103.80355		37,752,000,000,000.00		4,400,000,000	2,200,000,000	
<b>Total BID06 SPOT</b>								<b>37,752,000,000,000.00</b>		<b>4,400,000,000</b>	<b>2,200,000,000</b>	
<b>Total For BID06</b>								<b>37,752,000,000,000.00</b>		<b>4,400,000,000</b>	<b>2,200,000,000</b>	
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	98.11646				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	0.00000	98.48694				0.00	0	0
<b>Total BIDC42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	96.72770				0.00	0	0
<b>Total BIDC43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.14433				0.00	0	0
<b>Total BLG1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	101.32430				0.00	0	0
<b>Total BLG1A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	101.14093				0.00	0	0
<b>Total BLG1B 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 BLG1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.19726				0.00	0	0
<b>Total BLG1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.29965				0.00	0	0
<b>Total BLG1D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	101.72516				0.00	0	0
<b>Total BLG1E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	102.41832				0.00	0	0
<b>Total BLG1F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR11U On 19/06/2015 Spot Bond			100.00000	59.67897	100.00000	59.53281				0.00	0	0
<b>Total BSR11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	99.91010				0.00	0	0
<b>Total BSR12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	99.90751				0.00	0	0
<b>Total BSR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	97.31253				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>
BTC004 On 19/01/2015 Spot Bond				100.00000	0.00000	96.54631				0.00	0	0
<b>Total BTC004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	93.08060				0.00	0	0
<b>Total BTC005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC006 On 22/01/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
<b>Total BTC006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01U On 30/09/2016 Spot Bond			100.00000	26.20739	100.00000	26.14390				0.00	0	0
<b>Total BUS01U 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 BUS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.75789			0.00	0	0
<b>Total BWZJ17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	101.40301			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			7.49500	99.81553	7.49500	99.79508			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			9.42000	108.11008	9.42000	108.08304			0.00	0	40,000,000
<b>Total CBL08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For CBL08</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	105.42547			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			9.32000	106.56095	9.32000	106.53458			0.00	0	620,000,000
<b>Total CBL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For CBL11</b>									<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
CBL12 On 06/09/2018 Spot Bond			12.47000	98.02206	12.47000	97.98930		1,247,000,000,000.00	100,000,000	100,000,000	100,000,000
<b>Total CBL12 SPOT</b>								<b>1,247,000,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For CBL12</b>								<b>1,247,000,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	<b>100,000,000</b>
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	102.38022			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			11.43000	102.99348	11.43000	102.96238			0.00	0	0
<b>Total CBL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.50630			0.00	0	0
<b>Total CBL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL16 On 18/05/2017 Spot Bond			9.31000	104.35699	9.31000	104.33120			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				100.00000	0.00000	100.22137			0.00	0	0
<b>Total CBL17 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 CBL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			11.87000	98.91304	11.87000	98.88205				0.00	0	0
<b>Total CBL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	102.38322				0.00	0	0
<b>Total CBL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.10964				0.00	0	0
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.60141				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			10.14500	97.10385	10.14500	97.07774				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			9.93500	119.26383	9.93500	119.23223				0.00	0	0
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			9.76500	115.60913	9.76500	115.57902				0.00	0	0
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT03 On 15/03/2025 Spot Bond			9.09500	114.87690	9.09500	114.84867				0.00	0	0
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.41093				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			11.62000	101.39597	11.62000	101.36433				0.00	0	0
<b>Total CGR11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	101.76888				0.00	0	0
<b>Total CGR12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.46789				0.00	0	0
<b>Total CGR13 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 CGR13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.47508			0.00	0	0
<b>Total CGR14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.05171			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				100.00000	0.00000	100.78098			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				100.00000	0.00000	100.04238			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				100.00000	0.00000	101.26406			0.00	0	0
<b>Total CIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.56888			0.00	0	0
<b>Total CIG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.59024			0.00	0	0
<b>Total CIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.61509			0.00	0	0
<b>Total CIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	102.36165			0.00	0	0
<b>Total CLN126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	102.33735			0.00	0	0
<b>Total CLN130 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN130</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	102.46579			0.00	0	0
<b>Total CLN134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	101.66370			0.00	0	0
<b>Total CLN159 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 CLN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 20/12/2015 Spot Bond				100.00000	0.00000	100.71639				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				100.00000	0.00000	101.53550				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	103.13010	10.11000	103.10246				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				100.00000	0.00000	100.35699				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	120.66330	2.76000	120.62257				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	104.03475				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	117.76074	3.14000	120.51903				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	101.21326	8.25000	101.19066				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			2.74000	128.66747	2.74000	122.78742				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	125.75272	2.40000	120.00699				0.00	0	0
<b>Total CLN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	100.99562				0.00	0	0
<b>Total CLN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 17/10/2016 Spot Bond			8.69500	99.84827	8.69500	99.82492				0.00	0	0
<b>Total CLN215 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 CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	100.06391				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				100.00000	0.00000	100.01508				0.00	0	0
<b>Total CLN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN220 On 20/10/2016 Spot Bond			8.74500	99.91402	8.74500	99.89052				0.00	0	0
<b>Total CLN221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN221 On 20/10/2016 Spot Bond			8.74500	99.91402	8.74500	99.89052				0.00	0	0
<b>Total CLN222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN222 On 09/12/2016 Spot Bond			8.79500	103.01281	8.79500	102.98859				0.00	0	0
<b>Total CLN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	100.73314				0.00	0	0
<b>Total CLN226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.80516				0.00	0	0
<b>Total CLN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN227 On 17/01/2015 Spot Bond				100.00000	0.00000	100.23229				0.00	0	0
<b>Total CLN230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.23229				0.00	0	0
<b>Total CLN231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	101.45780				0.00	0	0
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.74293				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	101.22945				0.00	0	0
<b>Total CLN240 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 CLN240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	101.30479				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>
CLN24 On 24/02/2019 Spot Bond			9.35000	101.52625	9.35000	101.50105				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>
CLN24 On 24/02/2019 Spot Bond			9.35000	101.52625	9.35000	101.50105				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>
CLN24 On 25/02/2015 Spot Bond				100.00000	0.00000	101.22940				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>
CLN24 On 25/02/2015 Spot Bond				100.00000	0.00000	101.23261				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>
CLN24 On 14/03/2015 Spot Bond				100.00000	0.00000	100.93669				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>
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.75942				0.00	0	0
<b>Total CLN250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.83801				0.00	0	0
<b>Total CLN251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.84215				0.00	0	0
<b>Total CLN252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.75942				0.00	0	0
<b>Total CLN253 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN253</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.75942				0.00	0	0
<b>Total CLN254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.80552				0.00	0	0
<b>Total CLN255 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 CLN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	101.58049				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.16351				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.69056				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.69056				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.69056				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				100.00000	0.00000	101.05747				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			9.20000	102.33764	9.20000	102.31223				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				100.00000	0.00000	100.75908				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	100.82951				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				100.00000	0.00000	101.07108				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06719				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11259				0.00	0	0
<b>Total CLN274 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 CLN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	101.30573				0.00	0	0
<b>Total CLN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.47009				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30087				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	102.83603				0.00	0	0
<b>Total CLN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	102.04609				0.00	0	0
<b>Total CLN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	100.90624				0.00	0	0
<b>Total CLN281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	100.69747				0.00	0	0
<b>Total CLN282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	100.65809				0.00	0	0
<b>Total CLN283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	101.97508				0.00	0	0
<b>Total CLN288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.64696				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.91379				0.00	0	0
<b>Total CLN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.67993				0.00	0	0
<b>Total CLN291 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 CLN291</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.16399			0.00	0	0
<b>Total CLN292 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.57507			0.00	0	0
<b>Total CLN293 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.67265			0.00	0	0
<b>Total CLN294 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.44940			0.00	0	0
<b>Total CLN295 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.78089			0.00	0	0
<b>Total CLN296 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.57520			0.00	0	0
<b>Total CLN297 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.57520			0.00	0	0
<b>Total CLN298 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.57055			0.00	0	0
<b>Total CLN299 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	129.54473			0.00	0	0
<b>Total CLN301 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.13105			0.00	0	0
<b>Total CLN302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	129.51461			0.00	0	0
<b>Total CLN303 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	129.05095			0.00	0	0
<b>Total CLN304 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 CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	129.44721				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	127.06075				0.00	0	0
<b>Total CLN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	127.91044				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>
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.67782				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			10.74000	96.42243	10.74000	97.82154				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			11.26000	94.26191	11.26000	94.50889				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.54616				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.78364				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.63986				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	99.97789				0.00	0	0
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	99.80586				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 30/04/2018 Spot Bond			8.80500	102.11123	8.80500	99.81285				0.00	0	0
<b>Total CLN321 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 CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	100.69119				0.00	0	0
<b>Total CLN322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	102.00331				0.00	0	0
<b>Total CLN323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	124.74980				0.00	0	0
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.72177				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.73416				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	100.78199				0.00	800,000,000	400,000,000
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	100.74996				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	101.03412				0.00	0	0
<b>Total CLN329 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN329</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	101.03412				0.00	0	0
<b>Total CLN330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	77.95156				0.00	0	0
<b>Total CLN331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	100.81695				0.00	0	0
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	100.54616				0.00	0	0
<b>Total CLN335 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 CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	112.41743				0.00	0	0
<b>Total CLN336 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN336</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	112.60249				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	99.88691				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	100.90284				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.54921				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02787				0.00	0	0
<b>Total CLN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	100.85018				0.00	400,000,000	200,000,000
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	100.65768				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	100.75891				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	99.88800				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	101.56948				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				100.00000	0.00000	100.53396				0.00	0	0
<b>Total CLN349 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 CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	99.90115				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	101.17581				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>
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	101.00495				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>
CLN35 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>
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	99.84347				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>
CLN35 On 24/07/2017 Spot Bond				100.00000	0.00000	99.97802				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>
CLN36 On 20/03/2019 Spot Bond				100.00000	0.00000	100.63158				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>
CLN36 On 20/03/2024 Spot Bond			10.55000	100.65135	10.55000	100.88432				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>
CLN36 On 20/03/2024 Spot Bond			9.92000	104.43296	9.92000	104.68367				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>
CLN36 On 20/03/2024 Spot Bond				100.00000	0.00000	100.68819				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36 On 06/08/2023 Spot Bond				100.00000	0.00000	102.03477				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>
CLN36 On 20/03/2024 Spot Bond			12.06000	105.87923	12.06000	106.18019				0.00	0	0
<b>Total CLN365 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 CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	102.11961				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond			12.09000	106.03796	12.09000	105.93653				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			10.52000	105.64853	10.52000	105.56026				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	102.11961				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	99.90666				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	100.83139				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.76798				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.78199				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.69119				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.56872				0.00	0	0
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 20/03/2021 Spot Bond			9.44500	102.96631	9.44500	102.88759				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.66126				0.00	0	0
<b>Total CLN377 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 CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	100.76139				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	100.97031	10.55000	100.94164				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	101.01082	11.00000	98.32365				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				100.00000	0.00000	100.03708				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				100.00000	0.00000	100.77376				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				100.00000	0.00000	100.01906				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			11.85000	102.16619	11.85000	102.06876				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				100.00000	0.00000	100.84619				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				100.00000	0.00000	100.69119				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				100.00000	0.00000	99.90065				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.73663				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>

Contract Details	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 CLN389</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 01/10/2016 Spot Bond			100.00000	27.81464	100.00000	27.68071				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>
CLN39 On 20/12/2015 Spot Bond				100.00000	0.00000	100.12058				0.00	0	0
<b>Total CLN391 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN391</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	39.49456	7.01000	40.10647				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	163.52442				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			8.47000	97.34919	8.47000	140.67544				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			8.08500	34.98186	8.08500	153.91314				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			8.08500	35.40918	8.08500	154.24317				0.00	0	0
<b>Total CLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	93.06928				0.00	0	0
<b>Total CLNF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	93.01002				0.00	0	0
<b>Total CLNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.29666				0.00	0	0
<b>Total CLNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.29666				0.00	0	0
<b>Total CLNF04 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 CLNF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	100.74149				0.00	0	0
<b>Total CLNF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	100.69459				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.70386				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				100.00000	0.00000	100.29456				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				100.00000	0.00000	100.70360				0.00	0	0
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	99.97789				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.64235				0.00	0	0
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.67465				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.67050				0.00	0	0
<b>Total CLNF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	100.67465				0.00	0	0
<b>Total CLNF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.40881				0.00	0	0
<b>Total COH001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.18909				0.00	0	0
<b>Total COH002 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 COH002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			8.87000	106.43392	8.87000	104.45050			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			8.67000	104.45587	8.67000	104.43164		13,005,000,000,000.00	1,500,000,000	750,000,000	
<b>Total COJ04 SPOT</b>								<b>13,005,000,000,000.00</b>	<b>1,500,000,000</b>	<b>750,000,000</b>	
<b>Total For COJ04</b>								<b>13,005,000,000,000.00</b>	<b>1,500,000,000</b>	<b>750,000,000</b>	
COJ05 On 05/06/2023 Spot Bond			10.08500	116.69020	10.08500	116.65883		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			8.35500	106.61902	8.35500	106.59517		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			9.65500	106.19322	9.65500	106.16556		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			9.70000	106.74786	9.70000	106.72023		0.00	0	0	
<b>Total COJG01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJG01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			10.05000	95.24838	10.05000	95.22272		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			10.81500	96.26855	10.81500	96.24069		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			10.81500	94.07970	10.81500	94.05262		0.00	0	0	
<b>Total COT03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	101.20383		0.00	0	0	
<b>Total CPL002 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CPL002</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.20829		0.00	0	0	
<b>Total CPL003 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CPL003</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	101.10157		0.00	0	0	
<b>Total CPL005 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 CPL005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.16136				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>
CPL020 On 27/10/2014 Spot Bond				100.00000	0.00000	101.46978				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>
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.20830				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>
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.64079				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			10.96500	100.72394	10.96500	103.55408				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	12.43657	100.00000	12.40612				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	4.20353	100.00000	4.19027				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	15.29685	100.00000	15.24857				0.00	0	0
<b>Total DEN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	99.97207				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			7.99500	98.64954	7.99500	97.53043				0.00	0	0
<b>Total DENG44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	101.08625				0.00	0	0
<b>Total DENG52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	101.03293				0.00	0	0
<b>Total DENG53 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 DENG53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	100.87946				0.00	0	0
<b>Total DENG54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLT01L On 28/11/2014 Spot Bond			100.00000	94.38672	100.00000	94.15134				0.00	0	0
<b>Total DLT01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLT01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.92745				0.00	0	0
<b>Total DLTB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.31151				0.00	0	0
<b>Total DLTB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	102.59530				0.00	0	0
<b>Total DLTC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	101.89507				0.00	0	0
<b>Total DLTC06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	101.51009				0.00	0	0
<b>Total DLTC07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	97.24179				0.00	0	0
<b>Total DOL002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.90120				0.00	0	0
<b>Total DOL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	99.96501				0.00	0	0
<b>Total DOL004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	101.01168				0.00	0	0
<b>Total DOL006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.78612				0.00	0	0
<b>Total DOL007 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 DOL007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	100.60268			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			8.64500	105.05469	8.64500	105.03041			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			7.54500	116.65500	7.54500	116.63141			0.00	0	45,000,000
<b>Total DV21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>45,000,000</b>
<b>Total For DV21</b>									<b>0.00</b>	<b>0</b>	<b>45,000,000</b>
DV22 On 07/02/2020 Spot Bond			8.36000	106.56232	8.36000	106.53861		23,892,880,000,000.00	2,858,000,000	1,444,000,000	
<b>Total DV22 SPOT</b>								<b>23,892,880,000,000.00</b>	<b>2,858,000,000</b>	<b>1,444,000,000</b>	
<b>Total For DV22</b>								<b>23,892,880,000,000.00</b>	<b>2,858,000,000</b>	<b>1,444,000,000</b>	
DV23 On 27/02/2023 Spot Bond			9.10000	106.73482	9.10000	106.70901		130,776,100,000,000.00	14,371,000,000	4,777,000,100	
<b>Total DV23 SPOT</b>								<b>130,776,100,000,000.00</b>	<b>14,371,000,000</b>	<b>4,777,000,100</b>	
<b>Total For DV23</b>								<b>130,776,100,000,000.00</b>	<b>14,371,000,000</b>	<b>4,777,000,100</b>	
DV24 On 18/02/2024 Spot Bond			9.15000	105.07681	9.15000	105.05127		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			9.47500	106.65566	9.47500	106.62884		5,685,000,000,000.00	600,000,000	300,000,000	
<b>Total DV29 SPOT</b>								<b>5,685,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
<b>Total For DV29</b>								<b>5,685,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
DVC00 On 09/12/2014 Spot Bond				100.00000	0.00000	100.81047		0.00	0	0	
<b>Total DVC003 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DVC003</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DVC00 On 12/12/2014 Spot Bond				100.00000	0.00000	100.73535		0.00	0	0	
<b>Total DVC004 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DVC004</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DVC00 On 23/06/2015 Spot Bond				100.00000	0.00000	100.55696		0.00	0	0	
<b>Total DVC005 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DVC005</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DVC00 On 29/06/2015 Spot Bond				100.00000	0.00000	100.44796		0.00	0	0	
<b>Total DVC006 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DVC006</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DVC00 On 15/09/2015 Spot Bond				100.00000	0.00000	100.69930		0.00	0	0	
<b>Total DVC007 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 DVC007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.36004			0.00	0	0
<b>Total DVF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.67423			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				100.00000	0.00000	100.46648			0.00	0	0
<b>Total DVF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			7.95000	128.34514	7.95000	128.31795		31,800,000,000,000.00	4,000,000,000	2,000,000,000	
<b>Total E170 SPOT</b>								<b>31,800,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For E170</b>								<b>31,800,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	92.20097			0.00	0	700,000,000
<b>Total EDC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For EDC01</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</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	102.86151	0.20000	136.16444		480,000,000,000.00	2,400,000,000	5,075,000,000	
<b>Total EL15 SPOT</b>								<b>480,000,000,000.00</b>	<b>2,400,000,000</b>	<b>5,075,000,000</b>	
<b>Total For EL15</b>								<b>480,000,000,000.00</b>	<b>2,400,000,000</b>	<b>5,075,000,000</b>	
EL28 On 02/05/2028 Spot Bond			2.04000	122.81370	2.05000	122.63370		20,400,000,000,000.00	10,000,000,000	11,010,000,000	
<b>Total EL28 SPOT</b>								<b>20,400,000,000,000.00</b>	<b>10,000,000,000</b>	<b>11,010,000,000</b>	
<b>Total For EL28</b>								<b>20,400,000,000,000.00</b>	<b>10,000,000,000</b>	<b>11,010,000,000</b>	
EL29 On 19/11/2029 Spot Bond			2.06000	111.29095	2.06000	111.25548		20,600,000,000,000.00	10,000,000,000	10,008,500,000	
<b>Total EL29 SPOT</b>								<b>20,600,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,008,500,000</b>	
<b>Total For EL29</b>								<b>20,600,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,008,500,000</b>	
EL30 On 29/07/2030 Spot Bond			2.09000	110.89233	2.09000	110.85690		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>	

Contract Details	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 EL30</b>									<b>0.00</b>	<b>0</b>	<b>9,300,000,000</b>
EL31 On 02/06/2031 Spot Bond			2.13500	103.16192	2.13500	103.12880			5,337,500,000,000.00	2,500,000,000	2,500,000,000
<b>Total EL31 SPOT</b>									<b>5,337,500,000,000.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For EL31</b>									<b>5,337,500,000,000.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
EMM01 On 28/07/2020 Spot Bond			9.54500	106.91386	9.54500	106.88677			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			9.39500	107.50417	9.39500	107.47691			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			9.86500	105.84397	9.86500	105.81628			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			10.10000	97.09537	10.10000	99.83691			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			10.25000	103.33428	10.25000	102.15219			0.00	0	4,333,332,900
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,333,332,900</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>4,333,332,900</b>
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.39162			0.00	0	0
<b>Total EPF001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.17703			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				100.00000	0.00000	100.84293			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				100.00000	0.00000	101.42307			0.00	0	0
<b>Total EPFC09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	101.18044			0.00	0	0
<b>Total EPFC10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	101.22421			0.00	0	0
<b>Total EPFC11 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 EPFC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ209I On 11/06/2015 Spot Bond			100.00000	61.00760	100.00000	60.81503				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>
EQ211I On 14/11/2014 Spot Bond			100.00000	97.66823	100.00000	97.41586				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>
EQ212I On 12/02/2015 Spot Bond			100.00000	82.14417	100.00000	81.97196				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	133.27804	3.00000	133.23206				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			11.33500	105.01642	11.33500	104.98497				0.00	0	0
<b>Total EQS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	102.68752				0.00	500,000,000	500,000,000
<b>Total EQS04 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For EQS04</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.64735				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				100.00000	0.00000	100.56323				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			9.85000	96.91647	9.85000	96.89088				0.00	0	0
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.37570				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.23745				0.00	0	0
<b>Total EQS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	101.55261				0.00	0	0
<b>Total ERS3A8 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 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				100.00000	0.00000	101.43551			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				100.00000	0.00000	101.52536			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				100.00000	0.00000	101.76604			0.00	0	0
<b>Total ERSA12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.30896			0.00	0	0
<b>Total ERSA14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.36266			0.00	0	0
<b>Total ERSA15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.29821			0.00	0	0
<b>Total ERSA16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.34297			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				100.00000	0.00000	101.30979			0.00	0	0
<b>Total ERSA18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.29180			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			6.97500	101.78527	6.97500	101.76610		2,790,000,000,000.00		400,000,000	200,000,000
<b>Total ES15 SPOT</b>								<b>2,790,000,000,000.00</b>		<b>400,000,000</b>	<b>200,000,000</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 ES15</b>									<b>2,790,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ES18 On 20/04/2018 Spot Bond			7.81000	104.42457	7.81000	104.40260			92,267,340,000,000.00	11,814,000,000	4,914,240,000
<b>Total ES18 SPOT</b>									<b>12,267,340,000,000.00</b>	<b>11,814,000,000</b>	<b>4,914,240,000</b>
<b>Total For ES18</b>									<b>12,267,340,000,000.00</b>	<b>11,814,000,000</b>	<b>4,914,240,000</b>
ES23 On 25/01/2023 Spot Bond			8.46000	111.46328	8.46000	111.43818			181,100,972,178,000.00	21,406,734,300	6,082,535,500
<b>Total ES23 SPOT</b>									<b>11,100,972,178,000.00</b>	<b>21,406,734,300</b>	<b>6,082,535,500</b>
<b>Total For ES23</b>									<b>11,100,972,178,000.00</b>	<b>21,406,734,300</b>	<b>6,082,535,500</b>
ES26 On 02/04/2026 Spot Bond			8.78500	93.80285	8.78500	93.78069			140,788,410,000,000.00	16,026,000,000	3,230,900,000
<b>Total ES26 SPOT</b>									<b>10,788,410,000,000.00</b>	<b>16,026,000,000</b>	<b>3,230,900,000</b>
<b>Total For ES26</b>									<b>10,788,410,000,000.00</b>	<b>16,026,000,000</b>	<b>3,230,900,000</b>
ES33 On 15/09/2033 Spot Bond			9.48000	83.53737	9.55000	82.98997			329,171,840,000,000.00	140,208,000,000	129,000,000,000
<b>Total ES33 SPOT</b>									<b>19,171,840,000,000.00</b>	<b>140,208,000,000</b>	<b>129,000,000,000</b>
<b>Total For ES33</b>									<b>19,171,840,000,000.00</b>	<b>140,208,000,000</b>	<b>129,000,000,000</b>
ES42 On 25/04/2042 Spot Bond			9.65500	88.90911	9.65500	88.88620			525,232,000,000,000.00	54,400,000,000	22,200,000,000
<b>Total ES42 SPOT</b>									<b>15,232,000,000,000.00</b>	<b>54,400,000,000</b>	<b>22,200,000,000</b>
<b>Total For ES42</b>									<b>15,232,000,000,000.00</b>	<b>54,400,000,000</b>	<b>22,200,000,000</b>
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.21359			0.00	0	0
<b>Total EXX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.42960			0.00	0	0
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.25685			0.00	0	0
<b>Total FIFB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.12324			0.00	0	0
<b>Total FIFB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.58153			0.00	0	0
<b>Total FIFB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC11 On 02/12/2014 Spot Bond				100.00000	0.00000	100.98315			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				100.00000	0.00000	100.81123			0.00	0	0
<b>Total FIFC12 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 FIFC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	100.29063			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	12.54981	100.00000	12.51940			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	12.21361	100.00000	12.18402			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				100.00000	0.00000	100.80287			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				100.00000	0.00000	99.28190			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				100.00000	0.00000	100.89542			0.00	0	0
<b>Total FR2A4C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.95705			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			9.27000	100.27422	9.27000	100.24939		278,100,000,000.00		30,000,000	30,000,000
<b>Total FRB05 SPOT</b>								<b>278,100,000,000.00</b>		<b>30,000,000</b>	<b>30,000,000</b>
<b>Total For FRB05</b>								<b>278,100,000,000.00</b>		<b>30,000,000</b>	<b>30,000,000</b>
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.81339			0.00	0	0
<b>Total FRB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.81332			0.00	0	0
<b>Total FRB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	99.91694			0.00	0	0
<b>Total FRB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.37723			0.00	0	80,000,000
<b>Total FRB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</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 FRB11</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.17035				0.00	0	0
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.18972				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			10.14500	102.93751	10.14500	103.19973				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			11.07000	107.09714	11.07000	107.06562				0.00	0	0
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	100.78329				0.00	0	4,250,000,000
<b>Total FRBC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,250,000,000</b>
<b>Total For FRBC22</b>										<b>0.00</b>	<b>0</b>	<b>4,250,000,000</b>
FRBI22 On 31/01/2022 Spot Bond			2.14000	131.42378	2.14000	132.26300				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			2.15000	129.69584	2.15000	278.71169				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	103.86690	2.40000	110.37352				0.00	0	0
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			2.47000	101.64907	2.47000	159.16545				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			2.26500	119.61484	2.26500	217.65765				0.00	0	0
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN0 On 15/09/2015 Spot Bond			7.58500	106.44509	7.58500	106.42320				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			7.80700	63.21335	7.80700	62.59126				0.00	0	0
<b>Total FRBZ01 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 FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0: On 28/10/2024 Spot Bond			9.45600	40.47382	9.45600	39.58586				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	39.18839	9.69000	38.27073				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	73.88664	100.00000	73.73737				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	76.28781	100.00000	76.14110				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				100.00000	0.00000	101.40915				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				100.00000	0.00000	100.82532				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				100.00000	0.00000	100.71643				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				100.00000	0.00000	100.78514				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	100.08010	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	100.08010	7.47000	100.00000				0.00	0	0
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.77376				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>
FRC11: 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>

Contract Details	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 FRC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: 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>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.73829				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>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.88887				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>
FRC12: 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>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.76139				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>
FRC12: On 20/09/2017 Spot Bond			6.00000	100.06437	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>
FRC12: 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>
FRC12: 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>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.80835				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>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	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 FRC131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.99126			0.00	0	0
<b>Total FRC134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.96264			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>
<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	17.84274	100.09221	17.79901			0.00	0	0
<b>Total FRC143 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 FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.69284				0.00	0	0
<b>Total FRC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	109.54284				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				100.00000	0.00000	100.91712				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				100.00000	0.00000	103.35012				0.00	0	0
<b>Total FRC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.76829				0.00	0	0
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.77670				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.71052				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				100.00000	0.00000	100.72425				0.00	0	0
<b>Total FRC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.94218				0.00	0	0
<b>Total FRC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.71186				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	58.35221	13.22500	58.33136				0.00	0	0
<b>Total FRC162 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 FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.67216				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.67299				0.00	0	0
<b>Total FRC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.98426				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.70277				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	95.38175	3.63500	98.64482				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.73250				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.73250				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.47005				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.54616				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	98.77017				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.69119				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.67547				0.00	0	0
<b>Total FRC177 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 FRC177</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	102.01356			0.00	0	0
<b>Total FRC178 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	100.78777			0.00	0	0
<b>Total FRC179 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	101.54061			0.00	0	0
<b>Total FRC180 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC180</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	101.99234			0.00	0	0
<b>Total FRC181 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	99.89999			0.00	0	0
<b>Total FRC182 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.90120			0.00	0	0
<b>Total FRC183 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.71764			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				100.00000	0.00000	100.89177			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				100.00000	0.00000	100.66803			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				100.00000	0.00000	100.72425			0.00	0	0
<b>Total FRC188 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.72425			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				100.00000	0.00000	100.76698			0.00	0	0
<b>Total FRC190 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 FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.44357				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.46742				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.66836				0.00	0	0
<b>Total FRC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.29751				0.00	0	0
<b>Total FRC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.76386				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.27865				0.00	0	0
<b>Total FRC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.65035				0.00	0	0
<b>Total FRC197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.25748				0.00	0	0
<b>Total FRC198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.25818				0.00	0	0
<b>Total FRC199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.13127				0.00	0	0
<b>Total FRC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.11922				0.00	0	0
<b>Total FRC201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.13127				0.00	0	0
<b>Total FRC202 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 FRC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.11874				0.00	0	0
<b>Total FRC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	101.75034				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	101.03657	8.75000	101.85156				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	102.55574				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	11.63564	100.00000	11.59891				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	10.62233	100.00000	10.58881				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				100.00000	0.00000	100.44182				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	1.28945	100.00000	1.28277				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	100.47398				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				100.00000	0.00000	100.77077				0.00	0	0
<b>Total FRC37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40: On 20/12/2015 Spot Bond				100.00000	0.00000	100.76662				0.00	0	0
<b>Total FRC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46: On 10/09/2017 Spot Bond				100.00000	0.00000	101.00556				0.00	0	0
<b>Total FRC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61: On 28/07/2017 Spot Bond				100.00000	0.00000	99.89321				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			3.38000	117.31225	3.38000	122.00622				0.00	0	0
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.78001				0.00	0	0
<b>Total FRC67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.78754				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			3.36000	108.33308	3.36000	122.16427				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			3.38000	105.68137	3.38000	122.00622				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			2.71000	102.07357	2.71000	126.72165				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			2.78000	101.31422	2.78000	133.90138				0.00	0	0
<b>Total FRC74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	99.87951				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				100.00000	0.00000	100.68282				0.00	0	0
<b>Total FRC83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.77502				0.00	0	0
<b>Total FRC84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	101.67836				0.00	0	0
<b>Total FRC85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.89880				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.86705				0.00	0	0
<b>Total FRC87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.74323				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				100.00000	0.00000	100.74241				0.00	0	0
<b>Total FRC96A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	101.86964				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				100.00000	0.00000	100.74121				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	9.86295	100.00000	9.83879				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	23.88207	100.00000	23.82358				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	56.70790	100.00000	56.53085				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	17.84227	100.00000	17.78596				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			4.85000	150.06686	4.85000	150.00783				0.00	0	0
<b>Total FRI15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.55209				0.00	0	0
<b>Total FRJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.25848				0.00	0	100,000,000

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 FRJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRJ16</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.18891				0.00	0	0
<b>Total FRJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.40988				0.00	0	0
<b>Total FRJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.41079				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				100.00000	0.00000	99.45957				0.00	0	0
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.20359				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			2.11800	82.52960	2.11800	101.18000				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			2.46000	101.65642	2.46000	133.35689				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.03645				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	100.02785	10.38000	100.00000				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	100.02785	10.38000	100.00000				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	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>
FRS10 On 22/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	102.05712				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>
FRS108 On 31/01/2038 Spot Bond			2.60000	99.17273	2.60000	107.63421				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>
FRS109 On 07/12/2033 Spot Bond			2.57500	207.54344	2.57500	208.26648				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>
FRS110 On 31/01/2038 Spot Bond			2.57000	108.24427	2.57000	108.20829				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>
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.34391				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>
FRS112 On 07/12/2033 Spot Bond			2.60500	206.66166	2.60500	207.38436				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>
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	102.24661				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>
FRS114 On 31/01/2025 Spot Bond			2.49000	109.50386	2.49000	109.46768				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>
FRS115 On 31/03/2038 Spot Bond			2.66000	106.53272	2.66000	106.49704				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>
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.49505				0.00	0	0
<b>Total FRS116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	48.69900				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				100.00000	0.00000	101.39788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRS118 On 31/01/2038 Spot Bond			2.76500	104.94145	2.76500	104.54178				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>
FRS119 On 07/12/2033 Spot Bond			2.72500	112.65128	2.72500	258.34364				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>
FRS120 On 07/12/2033 Spot Bond			100.00000	3.54327	100.00000	3.51190		123,100,000,000,000.00		1,231,000,000	1,231,000,000	
<b>Total FRS121 SPOT</b>								<b>13,100,000,000,000.00</b>		<b>1,231,000,000</b>	<b>1,231,000,000</b>	
<b>Total For FRS121</b>								<b>13,100,000,000,000.00</b>		<b>1,231,000,000</b>	<b>1,231,000,000</b>	
FRS121 On 07/12/2023 Spot Bond			2.66000	124.95040	2.66000	268.51020				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>
FRS36 On 07/12/2023 Spot Bond			2.16000	129.60072	2.16000	278.50721				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>
FRS37 On 07/12/2023 Spot Bond			2.88000	122.96848	2.88000	264.24963				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>
FRS43 On 31/01/2022 Spot Bond			2.51000	102.21868	2.51000	129.10296				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>
FRS46 On 27/10/2020 Spot Bond			100.00000		0.00000	99.91997				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>
FRS49 On 31/01/2022 Spot Bond			2.04000	133.17452	2.04000	129.06140				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>
FRS51 On 19/07/2016 Spot Bond			100.00000		0.00000	100.01712				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>
FRS56 On 07/10/2016 Spot Bond			100.00000		0.00000	100.34451				0.00	0	0
<b>Total FRS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 04/11/2026 Spot Bond			100.00000		0.00000	101.70808				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.44000	107.57650	2.44000	107.54112				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	18.86651	104.97509	18.81825				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	22.96052	101.07593	22.90375				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	15.37162	100.44759	15.33383				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	21.37135	100.76967	21.31866				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			2.09500	116.53787	2.09500	116.50058				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	97.28361	2.35000	110.88041				0.00	0	0
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.60022				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	97.01658	2.38000	110.57596				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.33769				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRS88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			2.36000	127.71586	2.36000	347.73477			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				100.00000	0.00000	101.59225			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				100.00000	0.00000	101.23758			0.00	5,092,000,000	1,273,000,000
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>5,092,000,000</b>	<b>1,273,000,000</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>5,092,000,000</b>	<b>1,273,000,000</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			6.65500	101.75894	6.65500	101.74086		1,331,000,000,000.00		200,000,000	100,000,000
<b>Total FRX15 SPOT</b>								<b>1,331,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FRX15</b>								<b>1,331,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
FRX16 On 15/09/2016 Spot Bond			7.72500	101.32476	7.72500	101.30355			0.00	0	0
<b>Total FRX16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			8.08000	101.96586	8.08000	101.94355		2,666,400,000,000.00		330,000,000	330,000,000
<b>Total FRX17 SPOT</b>								<b>2,666,400,000,000.00</b>		<b>330,000,000</b>	<b>330,000,000</b>
<b>Total For FRX17</b>								<b>2,666,400,000,000.00</b>		<b>330,000,000</b>	<b>330,000,000</b>
FRX18 On 14/04/2018 Spot Bond			8.26000	106.92763	8.26000	106.90385			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			8.76000	104.91602	8.76000	104.89158		13,840,800,000,000.00		1,580,000,000	1,693,780,000
<b>Total FRX19 SPOT</b>								<b>13,840,800,000,000.00</b>		<b>1,580,000,000</b>	<b>1,693,780,000</b>
<b>Total For FRX19</b>								<b>13,840,800,000,000.00</b>		<b>1,580,000,000</b>	<b>1,693,780,000</b>
FRX20 On 01/10/2020 Spot Bond			8.97500	99.52400	8.97500	99.50000			0.00	0	0
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX23 On 28/02/2023 Spot Bond			9.54000	90.99031	9.54000	90.96688			0.00	0	0
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			9.59500	111.34894	9.59500	111.32043			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			9.90500	99.17852	9.90500	97.76238			9,905,000,000,000.00	1,000,000,000	500,000,000
<b>Total FRX26 SPOT</b>									<b>9,905,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For FRX26</b>									<b>9,905,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.25500	95.70159	10.25500	95.67559			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			10.25500	79.26937	10.25500	79.24759			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				100.00000	0.00000	100.59050			0.00	0	0
<b>Total FS1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.61153			0.00	0	0
<b>Total FS1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.61993			0.00	0	0
<b>Total FS1A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.64088			0.00	0	0
<b>Total FS1A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.67444			0.00	0	0
<b>Total FS1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.69960			0.00	0	0
<b>Total FS1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.80847			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
<b>Total FS2A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	101.18522			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FS2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.23743				0.00	0	0
<b>Total FS2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.24967				0.00	0	0
<b>Total FS2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.28449				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.33676				0.00	0	0
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.38031				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.57182				0.00	0	0
<b>Total FS2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.42862				0.00	0	1,500,000,000
<b>Total GBL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For GBL01</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	100.61644				0.00	0	0
<b>Total GFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			9.07000	101.23022	9.07000	101.20556				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				100.00000	0.00000	101.35956				0.00	0	0
<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				100.00000	0.00000	99.93221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRB96 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB96</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	99.92143				0.00	0	0
<b>Total GRH1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	99.91979				0.00	0	0
<b>Total GRH1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	99.91662				0.00	0	0
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	99.91268				0.00	0	0
<b>Total GRH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	99.90721				0.00	0	0
<b>Total GRH1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRH1YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	100.95561				0.00	0	0
<b>Total GRT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	102.17368				0.00	0	8,030,800
<b>Total GRT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,030,800</b>
<b>Total For GRT02</b>										<b>0.00</b>	<b>0</b>	<b>8,030,800</b>
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.16445				0.00	0	0
<b>Total GRT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.94513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.11578				0.00	0	0
<b>Total GRT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.88592				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				100.00000	0.00000	101.37581				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.59159				0.00	0	0
<b>Total GRT08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	101.10740				0.00	0	0
<b>Total GSIS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.51345				0.00	0	0
<b>Total GSIS03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.73687				0.00	0	0
<b>Total GSIZ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	99.90474				0.00	0	0
<b>Total HCH01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HCH01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.32538				0.00	0	0
<b>Total HILB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.80300				0.00	0	0
<b>Total HILB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	99.78484				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total HILB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.78216				0.00	0	0
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC14 On 24/10/2014 Spot Bond				100.00000	0.00000	101.48448				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				100.00000	0.00000	101.31533				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>
HILC16 On 22/01/2015 Spot Bond			100.00000	80.21978	100.00000	0.00000				0.00	0	0
<b>Total HILC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.01359				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			7.62237	100.91074	7.62237	96.99825				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				100.00000	0.00000	100.01647				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			8.62207	100.45270	8.62207	104.41639				0.00	0	0
<b>Total HMS1C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.02016				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			9.07212	100.45794	9.07212	104.41639				0.00	0	0
<b>Total HMS1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1E2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.02468				0.00	0	0
<b>Total HMS1E4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1F2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1G2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.12838				0.00	0	0
<b>Total HPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.18495				0.00	0	0
<b>Total HPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.19127				0.00	0	0

Contract Details	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				100.00000	0.00000	101.67138			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			9.10000	103.41832	9.10000	103.39331			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			8.17500	109.35863	8.17500	109.33482		31,719,000,000,000.00	3,880,000,000	3,323,500,000	
<b>Total HWAY20 SPOT</b>								<b>31,719,000,000,000.00</b>	<b>3,880,000,000</b>	<b>3,323,500,000</b>	
<b>Total For HWAY20</b>								<b>31,719,000,000,000.00</b>	<b>3,880,000,000</b>	<b>3,323,500,000</b>	
HWAY2 On 07/12/2023 Spot Bond			1.96000	131.51932	1.96000	282.63174		38,024,000,000,000.00	19,400,000,000	9,700,000,000	
<b>Total HWAY23 SPOT</b>								<b>38,024,000,000,000.00</b>	<b>19,400,000,000</b>	<b>9,700,000,000</b>	
<b>Total For HWAY23</b>								<b>38,024,000,000,000.00</b>	<b>19,400,000,000</b>	<b>9,700,000,000</b>	
HWAY2 On 07/12/2024 Spot Bond			1.97000	134.33160	1.97000	288.67517		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			9.51000	99.81154	9.51000	99.78634		75,720,522,000,000.00	7,962,200,000	3,933,900,000	
<b>Total HWAY34 SPOT</b>								<b>75,720,522,000,000.00</b>	<b>7,962,200,000</b>	<b>3,933,900,000</b>	
<b>Total For HWAY34</b>								<b>75,720,522,000,000.00</b>	<b>7,962,200,000</b>	<b>3,933,900,000</b>	
HWAY3 On 31/07/2035 Spot Bond			9.45000	100.30462	9.45000	100.27945		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	85.24590	100.00000	85.04673		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	22.24276	100.00000	22.18828		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	56.12951	100.00000	55.99353		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	26.82332	100.00000	26.75833		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	15.71372	100.00000	15.67565		0.00	0	0	

Contract Details	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	86.61517	100.00000	86.41279			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	117.31576	1.74000	117.27938		27,925,024,752,000.00	16,048,864,800	108,029,600,000	
<b>Total I2025 SPOT</b>								<b>27,925,024,752,000.00</b>	<b>16,048,864,800</b>	<b>108,029,600,000</b>	
<b>Total For I2025</b>								<b>27,925,024,752,000.00</b>	<b>16,048,864,800</b>	<b>108,029,600,000</b>	
I2038 On 31/01/2038 Spot Bond			1.84000	123.42059	1.84000	123.38199		98,643,234,256,000.00	53,610,453,400	98,388,092,900	
<b>Total I2038 SPOT</b>								<b>98,643,234,256,000.00</b>	<b>53,610,453,400</b>	<b>98,388,092,900</b>	
<b>Total For I2038</b>								<b>98,643,234,256,000.00</b>	<b>53,610,453,400</b>	<b>98,388,092,900</b>	
I2046 On 31/03/2046 Spot Bond			1.89000	123.11817	1.89000	123.07943		2,648,258,172,000.00	1,401,194,800	48,483,933,100	
<b>Total I2046 SPOT</b>								<b>2,648,258,172,000.00</b>	<b>1,401,194,800</b>	<b>48,483,933,100</b>	
<b>Total For I2046</b>								<b>2,648,258,172,000.00</b>	<b>1,401,194,800</b>	<b>48,483,933,100</b>	
I2050 On 31/12/2050 Spot Bond			1.93000	131.65705	1.93000	131.61554		51,916,607,824,000.00	26,899,796,800	23,863,750,100	
<b>Total I2050 SPOT</b>								<b>51,916,607,824,000.00</b>	<b>26,899,796,800</b>	<b>23,863,750,100</b>	
<b>Total For I2050</b>								<b>51,916,607,824,000.00</b>	<b>26,899,796,800</b>	<b>23,863,750,100</b>	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	96.20000		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			7.47500	102.26391	7.47500	102.24355		0.00	0	0	
<b>Total IBL11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL11</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	101.37206		0.00	0	0	
<b>Total IBL13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.28945		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			8.29500	102.57542	8.29500	102.55238		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			7.97000	106.96225	7.97000	106.93916		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			8.11500	101.74384	8.11500	101.72186		0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	101.53351				0.00	0	0
<b>Total IBL32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.62092				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			1.55000	101.44151	1.55000	129.97880				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			2.11000	104.92545	2.11000	132.52306				0.00	0	0
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.64821				0.00	0	0
<b>Total IBL37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.49213				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			8.09000	102.51252	8.09000	102.49019				0.00	0	0
<b>Total IBL39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.11599				0.00	0	300,000,000
<b>Total IBL40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For IBL40</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.81123				0.00	0	0
<b>Total IBL42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.61402				0.00	0	125,000,000
<b>Total IBL43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>125,000,000</b>
<b>Total For IBL43</b>										<b>0.00</b>	<b>0</b>	<b>125,000,000</b>
IBL45 On 21/12/2018 Spot Bond			8.70000	100.31427	8.70000	100.29093				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			8.72000	95.90479	8.72000	95.88255				0.00	0	400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000</b>
<b>Total For IBL46</b>										<b>0.00</b>	<b>0</b>	<b>400,000</b>
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.96714				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			8.17000	97.97502	8.17000	97.95347				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			9.19000	101.65387	9.19000	101.60592				0.00	0	0
<b>Total IBL50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	99.85508				0.00	0	0
<b>Total IBL52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.85081				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	100.60329	7.90000	100.58210				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			8.48000	100.67963	8.48000	100.65691				0.00	0	0
<b>Total IBL55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	99.83454				0.00	0	0
<b>Total IBL56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.35872				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			7.74000	103.26553	7.74000	103.24422				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			8.44000	104.41703	8.44000	104.39357				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			9.55000	106.15351	9.55000	106.12660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.46648				0.00	0	0
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	99.98214				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				100.00000	0.00000	99.89010				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				100.00000	0.00000	99.88777				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				100.00000	0.00000	99.88529				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	0.00575	100.00000	0.00573				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.10989				0.00	0	0
<b>Total IDCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.01836				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			8.79500	97.95962	8.79500	97.93646				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	100.07356	5.00000	100.06017				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	100.07356	5.00000	100.06017				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	101.14722	5.00000	101.13364				0.00	0	0

Contract Details	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	100.06786	5.00000	100.05428				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	100.43859	4.00000	100.42760				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>
IDCP06 On 17/10/2019 Spot Bond			4.00000	102.13434	4.00000	100.06530				0.00	0	0
<b>Total IDCP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW01L On 30/06/2016 Spot Bond			100.00000	32.03150	100.00000	31.93150				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	31.79618	100.00000	31.69690				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	31.79618	100.00000	31.69690				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	105.14900	9.20000	105.12302				0.00	0	0
<b>Total IFM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	100.55764				0.00	0	0
<b>Total IHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	100.55764				0.00	0	0
<b>Total IHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.55265				0.00	0	0
<b>Total IHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	8.04588	100.00000	8.02617				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				100.00000	0.00000	101.23053				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.00000	0.00000	100.53952			0.00	0	0
<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			9.04500	100.89947	9.04500	100.87533			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				100.00000	0.00000	99.13396			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	10.15482	100.00000	10.13022			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	56.70790	100.00000	56.53085			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	81.47321	100.00000	81.29176			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	88.37772	100.00000	88.16425			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	12.99194	100.00000	12.81753			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	99.18479	100.00000	99.45504			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	98.56092	100.00000	98.29949			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	96.75955	100.00000	96.50757			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	99.17356	100.00000	98.36066			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.18478	100.00000	99.45504				0.00	0	0
<b>Total IN470U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN470U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN471U On 28/10/2014 Spot Bond			100.00000	98.91599	100.00000	98.64865				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	97.07447	100.00000	96.81698				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	99.94866	6.25000	99.96577				0.00	0	0
<b>Total INA443 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA443</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA444 On 28/10/2014 Spot Bond			6.35000	99.93046	6.35000	99.86102				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	99.80900	6.35000	99.73972			6,350,000,000,000.00	1,000,000,000	1,000,000,000	
<b>Total INA445 SPOT</b>									<b>6,350,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For INA445</b>									<b>6,350,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	
INA446 On 11/11/2014 Spot Bond			6.35000	99.68783	6.35000	99.61872			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	99.56695	6.35000	99.49801			0.00	0	0	
<b>Total INA447 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For INA447</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
INA448 On 25/11/2014 Spot Bond			6.40000	99.44203	6.40000	99.37273			192,000,000,000,000.00	30,000,000,000	30,000,000,000	
<b>Total INA448 SPOT</b>									<b>192,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	
<b>Total For INA448</b>									<b>192,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	
INA450 On 09/12/2014 Spot Bond			6.40000	99.19988	6.40000	99.13091			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	98.58883	6.45000	98.52017			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	98.46874	6.45000	98.40025			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
INA506 On 03/02/2015 Spot Bond			100.00000	78.15846	100.00000	77.99145		310,000,000,000,000.00	33,100,000,000	24,200,000,000	
<b>Total INA506 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>33,100,000,000</b>	<b>24,200,000,000</b>	
<b>Total For INA506</b>								<b>10,000,000,000,000.00</b>	<b>33,100,000,000</b>	<b>24,200,000,000</b>	
ING114 On 31/12/2015 Spot Bond			100.00000		0.00000	100.59980		0.00	0	0	
<b>Total ING114 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ING114</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ING115 On 31/03/2016 Spot Bond			11.07880	101.86577	11.07880	101.52322		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			11.07880	100.62959	11.07880	100.62908		0.00	0	0	
<b>Total ING116 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ING116</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ING132 On 22/12/2018 Spot Bond			100.00000		0.00000	100.74944		0.00	0	0	
<b>Total ING132 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ING132</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ING135 On 10/12/2014 Spot Bond			100.00000		0.00000	101.25599		0.00	0	0	
<b>Total ING135 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ING135</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ING138 On 22/03/2017 Spot Bond			100.00000		0.00000	100.73559		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	100.36971	6.50000	100.35208		0.00	0	0	
<b>Total ING153 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ING153</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ING161 On 20/03/2017 Spot Bond			100.00000		0.00000	100.75313		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			100.00000		0.00000	95.44103		0.00	0	0	
<b>Total ING196 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ING196</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ING204 On 13/12/2015 Spot Bond			100.00000		0.00000	100.77916		0.00	0	0	
<b>Total ING204 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ING204</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ING211 On 12/04/2016 Spot Bond			100.00000		0.00000	100.19017		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ING211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.72425				0.00	0	0
<b>Total ING228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.35657				0.00	0	0
<b>Total ING232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.56684				0.00	0	0
<b>Total ING235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.56776				0.00	0	0
<b>Total ING236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	101.42428				0.00	0	0
<b>Total ING241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	101.30826				0.00	0	0
<b>Total ING242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	101.20083				0.00	0	0
<b>Total ING243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	101.18734				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				100.00000	0.00000	105.37172				0.00	0	0
<b>Total ING251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	102.67616				0.00	0	0
<b>Total ING254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	102.12614				0.00	0	0
<b>Total ING257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	100.14143				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.00000	0.00000	100.66164				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				100.00000	0.00000	100.63136				0.00	0	0
<b>Total ING89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	101.00584				0.00	0	0
<b>Total INGR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	103.24493				0.00	0	0
<b>Total INGR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	99.74068				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				100.00000	0.00000	102.02928				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	81.83857	100.00000	81.65548				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				100.00000	0.00000	100.38825				0.00	0	0
<b>Total IPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.20837				0.00	0	0
<b>Total IPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.21106				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			8.80500	100.24970	8.80500	100.22598				0.00	0	0
<b>Total IPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.46245				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.47318			0.00	0	0
<b>Total IPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.48036			0.00	0	0
<b>Total IPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.16210			0.00	0	0
<b>Total IPF10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.17038			0.00	0	0
<b>Total IPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC03 On 15/01/2015 Spot Bond				100.00000	0.00000	101.51958			0.00	0	0
<b>Total IPFC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.34500	104.10481	9.34500	104.07898		18,690,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total IPL10 SPOT</b>								<b>18,690,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For IPL10</b>								<b>18,690,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.76588		0.00	0	0	
<b>Total IPL5 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IPL5</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IPL6 On 28/09/2017 Spot Bond			8.66000	103.53282	8.66000	103.50857		45,551,600,000,000.00	5,260,000,000	3,583,200,000	
<b>Total IPL6 SPOT</b>								<b>15,551,600,000,000.00</b>	<b>5,260,000,000</b>	<b>3,583,200,000</b>	
<b>Total For IPL6</b>								<b>15,551,600,000,000.00</b>	<b>5,260,000,000</b>	<b>3,583,200,000</b>	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.35271		0.00	0	0	
<b>Total IPL7 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IPL7</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.27725		0.00	0	0	
<b>Total IPL8 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IPL8</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.64792		0.00	0	300,000,000	
<b>Total IPL9 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>300,000,000</b>	
<b>Total For IPL9</b>								<b>0.00</b>	<b>0</b>	<b>300,000,000</b>	
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	101.48778		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IV012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.76243				0.00	0	0
<b>Total IV013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV014 On 22/06/2015 Spot Bond			8.65500	104.73791	8.65500	104.71367				0.00	0	0
<b>Total IV014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.41012				0.00	0	0
<b>Total IV015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.10080				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			3.20000	97.73453	3.20000	125.86285				0.00	0	0
<b>Total IV017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			3.65000	139.55942	3.65000	139.50885				0.00	0	0
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.49994				0.00	0	0
<b>Total IV022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.23447				0.00	0	0
<b>Total IV023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.15043				0.00	0	0
<b>Total IV024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.97617				0.00	0	0
<b>Total IV025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.57390				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	96.90372	3.74000	97.71433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	96.82293	3.74000	104.09487				0.00	0	0
<b>Total IV030A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.05086				0.00	0	0
<b>Total IV031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.73453				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			10.32000	109.61319	10.32000	109.58322				0.00	0	0
<b>Total IV08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	99.96969				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			3.75000	138.02706	3.75000	137.97667				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>
IV443U On 23/10/2014 Spot Bond			100.00000	99.72677	100.00000	100.00000				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	99.88924	100.00000	99.62072				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	98.06551	100.00000	97.80675				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	96.25690	100.00000	96.00753				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>
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	101.18171				0.00	0	0
<b>Total IVA03A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA03A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA444 On 30/10/2014 Spot Bond			6.25000	99.89737	6.25000	99.82906				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVA444 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA444</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA449 On 04/12/2014 Spot Bond			6.40000	99.28623	6.40000	99.21714				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	99.16538	6.40000	99.09646				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	98.67478	6.45000	98.60601				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	98.55449	6.45000	98.48588				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>
IVA504 On 22/01/2015 Spot Bond			6.45000	98.43449	6.45000	98.22945				0.00	0	0
<b>Total IVA504 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA504</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	101.58816				0.00	0	0
<b>Total IVC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.43393				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				100.00000	0.00000	100.26714				0.00	0	0
<b>Total IVC006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.33670				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				100.00000	0.00000	101.23230				0.00	0	0
<b>Total IVC014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.38159				0.00	0	0
<b>Total IVC015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.08038				0.00	0	0

Contract Details	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				100.00000	0.00000	100.20875				0.00	0	0
<b>Total IVC017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.21010				0.00	0	0
<b>Total IVC018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.21279				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.20065				0.00	0	0
<b>Total IVC020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.01318				0.00	0	0
<b>Total IVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	99.88213				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				100.00000	0.00000	100.72901				0.00	0	0
<b>Total IVC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.39716				0.00	0	0
<b>Total IVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.10928				0.00	0	0
<b>Total IVC025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.09824				0.00	0	0
<b>Total IVC026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.42818				0.00	0	0
<b>Total IVC027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.25992				0.00	0	0

Contract Details	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				100.00000	0.00000	99.98118				0.00	0	0
<b>Total IVC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	99.89508				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				100.00000	0.00000	100.67840				0.00	0	0
<b>Total IVC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.49761				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.51002				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				100.00000	0.00000	100.51001				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			9.04000	101.35206	9.04000	103.41901				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	12.49565	100.00000	12.44866				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	9.65985	100.00000	9.61736				0.00	0	0
<b>Total IVC038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.11531				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			9.21500	110.02457	9.21500	102.95346				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				100.00000	0.00000	99.87954				0.00	0	0

Contract Details	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				100.00000	0.00000	101.41979				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				100.00000	0.00000	100.75145				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	0.00000	101.58016				0.00	0	0
<b>Total IVC044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF57U On 12/02/2015 Spot Bond			100.00000	96.54057	100.00000	96.29175				0.00	0	0
<b>Total IVF57U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF57U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	99.85697				0.00	0	0
<b>Total JDG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG02L On 22/01/2015 Spot Bond			100.00000	81.48946	100.00000	81.31076				0.00	0	0
<b>Total JDG02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	99.89283				0.00	0	0
<b>Total JDG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03L On 21/02/2016 Spot Bond			100.00000	38.27063	100.00000	38.17792				0.00	0	0
<b>Total JDG03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.56356				0.00	0	0
<b>Total JDG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG07L On 14/11/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
<b>Total JDG07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG08L On 28/11/2014 Spot Bond			100.00000	92.66255	100.00000	92.43148				0.00	0	0
<b>Total JDG08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG09L On 29/01/2015 Spot Bond			100.00000	98.65952	100.00000	98.39572				0.00	0	0



Contract Details	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	84.51883	100.00000	84.33628				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	98.71794	100.00000	98.45815				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	88.42094	100.00000	88.21042				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				100.00000	0.00000	100.82880				0.00	0	0
<b>Total KAP001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.85866				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.00475				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				100.00000	0.00000	101.23506				0.00	0	0
<b>Total KSB007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	102.10823				0.00	0	0
<b>Total KSB008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			8.46500	139.01708	8.46500	138.98576				0.00	0	0
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.81121				0.00	0	0
<b>Total LBK02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.66881				0.00	0	0

Contract Details	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				100.00000	0.00000	100.74289			0.00	0	0
<b>Total LBK05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.08349			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				100.00000	0.00000	100.76191			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				100.00000	0.00000	99.84149			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			8.75000	98.84591	8.75000	98.82291		42,525,000,000,000.00	4,860,000,000	2,430,000,000	
<b>Total LGL02 SPOT</b>								<b>12,525,000,000,000.00</b>	<b>4,860,000,000</b>	<b>2,430,000,000</b>	
<b>Total For LGL02</b>								<b>12,525,000,000,000.00</b>	<b>4,860,000,000</b>	<b>2,430,000,000</b>	
LGL03 On 03/04/2018 Spot Bond			8.82000	74.29642	8.82000	96.97061		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			9.32000	101.06037	9.32000	101.03535		0.00	0	580,000,000	
<b>Total LGL04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>580,000,000</b>	
<b>Total For LGL04</b>								<b>0.00</b>	<b>0</b>	<b>580,000,000</b>	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.16266		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			9.97500	104.62356	9.97500	104.59575		20,748,000,000,000.00	2,080,000,000	1,040,000,000	
<b>Total LHL02 SPOT</b>								<b>10,748,000,000,000.00</b>	<b>2,080,000,000</b>	<b>1,040,000,000</b>	
<b>Total For LHL02</b>								<b>10,748,000,000,000.00</b>	<b>2,080,000,000</b>	<b>1,040,000,000</b>	
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.26511		0.00	0	0	
<b>Total LHL03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LHL03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.32097		0.00	0	400,000,000	
<b>Total LRFA1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>400,000,000</b>	
<b>Total For LRFA1</b>								<b>0.00</b>	<b>0</b>	<b>400,000,000</b>	
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.40422		0.00	0	0	

Contract Details	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				100.00000	0.00000	101.50377				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				100.00000	0.00000	100.00000				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				100.00000	0.00000	99.40276				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				100.00000	0.00000	99.19832				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				100.00000	0.00000	98.65168				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				100.00000	0.00000	100.24385				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>
MAQ06 On 05/02/2015 Spot Bond			100.00000	77.82516	100.00000	77.65957				0.00	0	0
<b>Total MAQ061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 11/12/2014 Spot Bond			100.00000	88.37772	100.00000	88.16425				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	94.55959	100.00000	94.31525				0.00	0	0
<b>Total MAQ09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.92125				0.00	0	0
<b>Total MAQ0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.92805				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	88.16425	100.00000	87.95181				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	98.64865	100.00000	98.38275				0.00	0	0
<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				100.00000	0.00000	100.63743				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				100.00000	0.00000	100.27757				0.00	0	0
<b>Total MBF028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.87030				0.00	0	0
<b>Total MBF029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.37360				0.00	0	0
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.72164				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				100.00000	0.00000	101.08645				0.00	0	0
<b>Total MBF035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	101.29001				0.00	0	0
<b>Total MBF036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.37818				0.00	0	0
<b>Total MBF037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	100.14397				0.00	0	0
<b>Total MBF038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	105.62530				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				100.00000	0.00000	101.39015				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.00000	0.00000	101.45224			0.00	0	0
<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				100.00000	0.00000	101.48593			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	96.49947	100.00000	96.25140			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	35.44281	100.00000	35.35601			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	86.05201	100.00000	85.84906			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	16.21229	100.00000	16.14100			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>
MBP31 On 24/10/2017 Spot Bond			100.00000	8.83883	100.00000	100.00000			0.00	0	0
<b>Total MBP31U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP31U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.62000	101.70975	8.62000	101.68616		2,068,800,000,000.00		240,000,000	120,000,000
<b>Total MBSA01 SPOT</b>								<b>2,068,800,000,000.00</b>		<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For MBSA01</b>								<b>2,068,800,000,000.00</b>		<b>240,000,000</b>	<b>120,000,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.51000	101.66083	8.51000	101.63756		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>
MCB3V On 13/12/2014 Spot Bond				100.00000	0.00000	100.85957			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>
MCB5V On 13/12/2014 Spot Bond				100.00000	0.00000	100.80296			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>
MCB6V On 13/01/2015 Spot Bond				100.00000	0.00000	100.19490			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.00000	0.00000	100.34324			0.00	0	0
<b>Total MEFSA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.14213			0.00	0	0
<b>Total MEFSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.24252			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			7.90500	101.65518	7.90500	101.63353			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			8.69000	105.03979	8.69000	105.01551			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			9.47000	105.76433	9.47000	105.73774			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			6.46000	103.67088	6.46000	103.65271		19,664,240,000,000.00	3,044,000,000	2,244,000,000	
<b>Total MET01 SPOT</b>								<b>19,664,240,000,000.00</b>	<b>3,044,000,000</b>	<b>2,244,000,000</b>	
<b>Total For MET01</b>								<b>19,664,240,000,000.00</b>	<b>3,044,000,000</b>	<b>2,244,000,000</b>	
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.61571			0.00	0	0
<b>Total MFS1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.63670			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			9.49000	103.78431	9.49000	103.87746			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			7.62500	101.64355	7.62500	101.62254		75,792,500,000,000.00	9,940,000,000	4,970,000,000	
<b>Total MGL01 SPOT</b>								<b>75,792,500,000,000.00</b>	<b>9,940,000,000</b>	<b>4,970,000,000</b>	
<b>Total For MGL01</b>								<b>75,792,500,000,000.00</b>	<b>9,940,000,000</b>	<b>4,970,000,000</b>	
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.17216			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.83000	103.38645	8.83000	103.36204			0.00	0	0
<b>Total MIIL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.75745			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.34500	105.99424	9.34500	104.39325		7,476,000,000,000.00	800,000,000	400,000,000	
<b>Total MMIG02 SPOT</b>								<b>7,476,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For MMIG02</b>								<b>7,476,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
MMS01 On 10/12/2016 Spot Bond			100.00000	14.95090	100.00000	14.91429		0.00	0	0	
<b>Total MMS01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MMS01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.44664		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			8.53000	103.26735	8.53000	103.24378		2,388,400,000,000.00	280,000,000	140,000,000	
<b>Total MQB02 SPOT</b>								<b>2,388,400,000,000.00</b>	<b>280,000,000</b>	<b>140,000,000</b>	
<b>Total For MQB02</b>								<b>2,388,400,000,000.00</b>	<b>280,000,000</b>	<b>140,000,000</b>	
MTN03 On 13/07/2015 Spot Bond			7.57500	103.82681	7.57500	103.80582		29,391,000,000,000.00	3,880,000,000	970,000,000	
<b>Total MTN03 SPOT</b>								<b>29,391,000,000,000.00</b>	<b>3,880,000,000</b>	<b>970,000,000</b>	
<b>Total For MTN03</b>								<b>29,391,000,000,000.00</b>	<b>3,880,000,000</b>	<b>970,000,000</b>	
MTN04 On 13/07/2017 Spot Bond			8.52000	106.64606	8.52000	106.62189		20,667,730,800,000.00	2,425,790,000	2,215,790,000	
<b>Total MTN04 SPOT</b>								<b>20,667,730,800,000.00</b>	<b>2,425,790,000</b>	<b>2,215,790,000</b>	
<b>Total For MTN04</b>								<b>20,667,730,800,000.00</b>	<b>2,425,790,000</b>	<b>2,215,790,000</b>	
N4A211 On 14/08/2020 Spot Bond			100.89771	7.23288	100.89771	7.21522		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	7.32665	100.61875	7.30881		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>	
N4A305 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 N4A308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A405 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	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>
N4A411On 14/08/2020 Spot Bond				100.00000	0.00000	101.41022				0.00	0	0
<b>Total N4A411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.41960				0.00	0	50,000,000
<b>Total N4A502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For N4A502</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
N4B50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.53434				0.00	0	0
<b>Total N4B508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4B508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4C50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.66793				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	0.70123	100.00000	0.69953				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	0.70123	100.00000	0.69953				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			8.91500	99.82247	8.91500	99.79881				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>
NBK10r On 25/07/2016 Spot Bond			7.59000	100.59601	7.59000	100.57564				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>
NBK11r On 28/11/2020 Spot Bond			9.01000	103.18130	9.01000	103.15659			2,703,000,000,000.00		300,000,000	150,000,000



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 NBK11A SPOT</b>									<b>2,703,000,000,000.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For NBK11A</b>									<b>2,703,000,000,000.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
NBK11E On 27/10/2014 Spot Bond				100.00000	0.00000	99.93549			0.00	0	100,000,000
<b>Total NBK11B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NBK11B</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NBK12J On 19/03/2021 Spot Bond			8.79500	103.70953	8.79500	103.68487			0.00	0	0
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	101.27325			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			9.25000	103.89557	9.25000	103.86963			0.00	0	0
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.44294			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			9.15500	103.70222	9.15500	103.62573			0.00	0	0
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.31693			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				100.00000	0.00000	102.51024			0.00	0	0
<b>Total NBK15B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.17540			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				100.00000	0.00000	101.20112			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.58774			0.00	0	0
<b>Total NBK18B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.53053			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NBK19B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.57318			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			7.17500	103.98845	7.17500	103.96821		9,614,500,000,000.00	1,340,000,000	670,000,000	
<b>Total NBK2A SPOT</b>								<b>9,614,500,000,000.00</b>	<b>1,340,000,000</b>	<b>670,000,000</b>	
<b>Total For NBK2A</b>								<b>9,614,500,000,000.00</b>	<b>1,340,000,000</b>	<b>670,000,000</b>	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.03771			0.00	0	0
<b>Total NBK2B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK2B</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK3A On 09/09/2019 Spot Bond			8.52000	112.65231	8.52000	112.62634		26,137,656,000,000.00	3,067,800,000	1,617,800,000	
<b>Total NBK3A SPOT</b>								<b>26,137,656,000,000.00</b>	<b>3,067,800,000</b>	<b>1,617,800,000</b>	
<b>Total For NBK3A</b>								<b>26,137,656,000,000.00</b>	<b>3,067,800,000</b>	<b>1,617,800,000</b>	
NBK4 On 28/10/2024 Spot Bond			10.64000	36.34102	10.64000	36.33095			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			7.37500	101.22000	7.37500	101.20025		13,717,500,000,000.00	1,860,000,000	930,000,000	
<b>Total NBK6A SPOT</b>								<b>13,717,500,000,000.00</b>	<b>1,860,000,000</b>	<b>930,000,000</b>	
<b>Total For NBK6A</b>								<b>13,717,500,000,000.00</b>	<b>1,860,000,000</b>	<b>930,000,000</b>	
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.25303			0.00	0	0
<b>Total NBK6B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK6B</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.01748			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			7.90500	102.70028	7.90500	102.67829		27,825,600,000,000.00	3,520,000,000	1,650,000,000	
<b>Total NBK9A SPOT</b>								<b>27,825,600,000,000.00</b>	<b>3,520,000,000</b>	<b>1,650,000,000</b>	
<b>Total For NBK9A</b>								<b>27,825,600,000,000.00</b>	<b>3,520,000,000</b>	<b>1,650,000,000</b>	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.61659			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 25/02/2015 Spot Bond				100.00000	0.00000	101.71632			0.00	0	0
<b>Total NCLN48 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NCLN48</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.24441			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NCLN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.35457				0.00	0	0
<b>Total NCLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.17699				0.00	0	0
<b>Total NCLN56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	101.13691				0.00	0	0
<b>Total NCLN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	92.55301				0.00	0	0
<b>Total NCLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.05973				0.00	0	0
<b>Total NCLN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	99.92077				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				100.00000	0.00000	99.87967				0.00	0	0
<b>Total NCLN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	88.87917				0.00	0	0
<b>Total NCLN69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	100.57821				0.00	0	0
<b>Total NCLN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.50629				0.00	0	0
<b>Total NCLN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.66395				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NCLN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7:On 20/09/2015 Spot Bond				100.00000	0.00000	100.63039				0.00	0	0
<b>Total NCLN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7:On 09/10/2017 Spot Bond				100.00000	0.00000	101.08336				0.00	0	0
<b>Total NCLN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7:On 20/03/2016 Spot Bond				100.00000	0.00000	100.60980				0.00	0	0
<b>Total NCLN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7:On 20/03/2016 Spot Bond				100.00000	0.00000	100.60255				0.00	0	0
<b>Total NCLN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8:On 20/06/2016 Spot Bond				100.00000	0.00000	100.60213				0.00	0	0
<b>Total NCLN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8:On 31/01/2017 Spot Bond				100.00000	0.00000	99.85053				0.00	0	0
<b>Total NCLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8:On 20/03/2024 Spot Bond				100.00000	0.00000	100.69119				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			9.81000	105.78264	9.81000	106.04239				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8:On 20/03/2024 Spot Bond				100.00000	0.00000	100.68706				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			9.84500	104.53093	9.84500	104.90542				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8:On 20/03/2024 Spot Bond				100.00000	0.00000	100.69119				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8:On 20/12/2016 Spot Bond				100.00000	0.00000	100.62329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NCLN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.66275			0.00	0	0
<b>Total NCLN89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.69780			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				100.00000	0.00000	100.70607			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			8.16500	103.07678	8.16500	103.05399			0.00	0	0
<b>Total NED11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	99.90910			0.00	0	0
<b>Total NED13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	103.11709			0.00	190,000,000	190,000,000
<b>Total NED14 SPOT</b>									<b>0.00</b>	<b>190,000,000</b>	<b>190,000,000</b>
<b>Total For NED14</b>									<b>0.00</b>	<b>190,000,000</b>	<b>190,000,000</b>
NED15 On 08/04/2024 Spot Bond			9.90000	103.85452	9.90000	103.93782			0.00	0	0
<b>Total NED15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	102.26471			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				100.00000	0.00000	100.21332			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				100.00000	0.00000	100.30513			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			11.92000	116.26684	11.92000	116.23027		38,859,200,000,000.00	3,260,000,000	1,630,000,000	
<b>Total NEDH1A SPOT</b>								<b>38,859,200,000,000.00</b>	<b>3,260,000,000</b>	<b>1,630,000,000</b>	
<b>Total For NEDH1A</b>								<b>38,859,200,000,000.00</b>	<b>3,260,000,000</b>	<b>1,630,000,000</b>	
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	109.79504		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NEDH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.70898				0.00	0	0
<b>Total NHM001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			2.17000	169.50644	2.17000	169.45186				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			8.54000	105.93384	8.54000	105.90977				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.80761				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			9.17000	107.25633	9.17000	107.22991				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	101.25504				0.00	0	0
<b>Total NQ1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	101.34402				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				100.00000	0.00000	101.18751				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				100.00000	0.00000	101.22976				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				100.00000	0.00000	101.20443				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			9.37000	107.26171	9.37000	108.59606				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>
NQ1B11 On 22/05/2015 Spot Bond				100.00000	0.00000	101.22982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NQ1B14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1: On 22/05/2050 Spot Bond				100.00000	0.00000	101.25509			0.00	0	0
<b>Total NQ1B15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1: On 22/05/2049 Spot Bond				100.00000	0.00000	101.23821			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			9.57000	107.26731	9.57000	107.23975			0.00	0	0
<b>Total NQ1C10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.28893			0.00	0	0
<b>Total NQ1C14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.27197			0.00	0	0
<b>Total NQ1C15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.28041			0.00	0	0
<b>Total NQ1C16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.59228			0.00	0	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.48951			0.00	0	0
<b>Total NQF1D6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.30573			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			8.38000	118.06735	8.38000	118.04087		8,380,000,000,000.00	1,000,000,000	0	
<b>Total NRA018 SPOT</b>								<b>8,380,000,000,000.00</b>	<b>1,000,000,000</b>	<b>0</b>	
<b>Total For NRA018</b>								<b>8,380,000,000,000.00</b>	<b>1,000,000,000</b>	<b>0</b>	
NRA02: On 31/10/2022 Spot Bond			9.19500	116.83939	9.19500	116.81085		7,356,000,000,000.00	800,000,000	400,000,000	
<b>Total NRA022 SPOT</b>								<b>7,356,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For NRA022</b>								<b>7,356,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
NRA02: On 31/05/2023 Spot Bond			2.06500	175.03250	2.06500	174.97663		34,692,000,000,000.00	16,800,000,000	8,400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NRA023 SPOT</b>									<b>14,692,000,000,000.00</b>	<b>16,800,000,000</b>	<b>8,400,000,000</b>
<b>Total For NRA023</b>									<b>14,692,000,000,000.00</b>	<b>16,800,000,000</b>	<b>8,400,000,000</b>
NRA023 On 30/11/2028 Spot Bond			9.86500	122.82063	9.86500	122.78832			57,611,600,000,000.00	5,840,000,000	2,920,000,000
<b>Total NRA028 SPOT</b>									<b>57,611,600,000,000.00</b>	<b>5,840,000,000</b>	<b>2,920,000,000</b>
<b>Total For NRA028</b>									<b>57,611,600,000,000.00</b>	<b>5,840,000,000</b>	<b>2,920,000,000</b>
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.54782			0.00	0	0
<b>Total NTC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	98.16288			0.00	0	0
<b>Total NTC13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.41425			0.00	0	0
<b>Total NTC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.69627			0.00	0	0
<b>Total NTC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.93976			0.00	0	0
<b>Total NTC17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.19100			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				100.00000	0.00000	101.35289			0.00	0	0
<b>Total NYT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	101.68913			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	17.94281	100.00000	17.89934			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	54.91157	100.00000	54.77855			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			7.46500	101.31652	7.46500	101.29624			160,348,200,000,000.00	21,480,000,000	10,797,900,000



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 OML01 SPOT</b>										<b>10,348,200,000,000.00</b>	<b>21,480,000,000</b>	<b>10,797,900,000</b>
<b>Total For OML01</b>										<b>10,348,200,000,000.00</b>	<b>21,480,000,000</b>	<b>10,797,900,000</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	25.77308	100.00000	25.71064				0.00	0	0
<b>Total OTCA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBET0 On 13/09/2015 Spot Bond			100.00000		0.00000	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	85.04380	100.00000	84.85183				0.00	0	0
<b>Total PCF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PCF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM10 On 14/05/2015 Spot Bond			100.00000		0.00000	101.42619				0.00	0	0
<b>Total PMM10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM11 On 23/01/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
<b>Total PMM11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 02/03/2015 Spot Bond			100.00000		0.00000	100.98643				0.00	0	0
<b>Total PMM12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM13 On 06/03/2015 Spot Bond			100.00000		0.00000	100.87511				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			100.00000		0.00000	101.37612				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			100.00000		0.00000	100.68530				0.00	0	70,000,000
<b>Total PPC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For PPC001</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
PPC00 On 31/12/2018 Spot Bond			100.00000		0.00000	100.66652				0.00	0	0
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/10/2019 Spot Bond			100.00000		0.00000	100.04648				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			9.44500	105.00145	9.44500	104.91795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total PPC004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	99.92695			0.00	0	0
<b>Total PRE1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	99.92477			0.00	0	0
<b>Total PRE1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	99.92378			0.00	0	0
<b>Total PRE1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	99.92159			0.00	0	0
<b>Total PRE1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	99.91220			0.00	0	0
<b>Total PRE1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	99.91001			0.00	0	0
<b>Total PRE1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	99.83058			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			7.88500	42.19180	7.88500	42.18289			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			6.47500	107.43304	6.47500	107.41412	175,773,983,117,500.00	799,347,333,300	618,537,333,300		
<b>Total R158 SPOT</b>							<b>75,773,983,117,500.00</b>	<b>799,347,333,300</b>	<b>618,537,333,300</b>		
<b>Total For R158</b>							<b>75,773,983,117,500.00</b>	<b>799,347,333,300</b>	<b>618,537,333,300</b>		
R158P On 15/09/2015 Spot Bond			6.69500	94.29339	6.69500	94.27624			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			6.79500	113.15570	6.79500	113.13481	012,440,470,000,000.00	737,666,000,000	504,094,666,700		
<b>Total R159 SPOT</b>							<b>12,440,470,000,000.00</b>	<b>737,666,000,000</b>	<b>504,094,666,700</b>		
<b>Total For R159</b>							<b>12,440,470,000,000.00</b>	<b>737,666,000,000</b>	<b>504,094,666,700</b>		
R159P On 15/09/2016 Spot Bond			6.62500	88.39710	6.62500	88.38119			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R159P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R159P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.01000	122.68628	8.06500	122.18427			366,055,156,766,000.00	3,166,798,396,600	1,869,340,732,900
<b>Total R186 SPOT</b>									<b>366,055,156,766,000.00</b>	<b>3,166,798,396,600</b>	<b>1,869,340,732,900</b>
<b>Total For R186</b>									<b>366,055,156,766,000.00</b>	<b>3,166,798,396,600</b>	<b>1,869,340,732,900</b>
R187P On 21/12/2026 Spot Bond			7.80500	39.41909	7.80500	39.41085			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			7.72500	36.88548	7.72500	36.87785			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			1.66000	289.04670	1.66000	288.95760			58,998,437,318,000.00	35,541,227,300	21,450,899,100
<b>Total R197 SPOT</b>									<b>58,998,437,318,000.00</b>	<b>35,541,227,300</b>	<b>21,450,899,100</b>
<b>Total For R197</b>									<b>58,998,437,318,000.00</b>	<b>35,541,227,300</b>	<b>21,450,899,100</b>
R201 On 21/12/2014 Spot Bond			5.90000	103.40554	5.94500	103.38153			97,900,992,740,000.00	16,593,388,600	8,396,694,300
<b>Total R201 SPOT</b>									<b>97,900,992,740,000.00</b>	<b>16,593,388,600</b>	<b>8,396,694,300</b>
<b>Total For R201</b>									<b>97,900,992,740,000.00</b>	<b>16,593,388,600</b>	<b>8,396,694,300</b>
R202 On 07/12/2033 Spot Bond			1.77000	233.82714	1.77500	233.58466			252,176,122,158,000.00	142,472,385,400	151,902,536,300
<b>Total R202 SPOT</b>									<b>252,176,122,158,000.00</b>	<b>142,472,385,400</b>	<b>151,902,536,300</b>
<b>Total For R202</b>									<b>252,176,122,158,000.00</b>	<b>142,472,385,400</b>	<b>151,902,536,300</b>
R2023 On 28/02/2023 Spot Bond			7.80500	100.80772	7.85000	100.51493			136,935,693,000,000.00	786,282,600,000	433,057,400,000
<b>Total R2023 SPOT</b>									<b>136,935,693,000,000.00</b>	<b>786,282,600,000</b>	<b>433,057,400,000</b>
<b>Total For R2023</b>									<b>136,935,693,000,000.00</b>	<b>786,282,600,000</b>	<b>433,057,400,000</b>
R203 On 15/09/2017 Spot Bond			6.92500	104.29668	6.97000	104.15837			003,487,035,000,000.00	1,155,738,200,000	491,791,020,000
<b>Total R203 SPOT</b>									<b>3,487,035,000,000.00</b>	<b>1,155,738,200,000</b>	<b>491,791,020,000</b>
<b>Total For R203</b>									<b>3,487,035,000,000.00</b>	<b>1,155,738,200,000</b>	<b>491,791,020,000</b>
R2030 On 31/01/2030 Spot Bond			8.51000	97.51296	8.51000	97.49089			782,752,196,000,000.00	1,149,559,600,000	512,972,067,100
<b>Total R2030 SPOT</b>									<b>782,752,196,000,000.00</b>	<b>1,149,559,600,000</b>	<b>512,972,067,100</b>
<b>Total For R2030</b>									<b>782,752,196,000,000.00</b>	<b>1,149,559,600,000</b>	<b>512,972,067,100</b>
R2032 On 31/03/2032 Spot Bond			8.66500	96.83611	8.66500	96.81354			119,730,925,000,000.00	475,445,000,000	251,915,000,000
<b>Total R2032 SPOT</b>									<b>119,730,925,000,000.00</b>	<b>475,445,000,000</b>	<b>251,915,000,000</b>
<b>Total For R2032</b>									<b>119,730,925,000,000.00</b>	<b>475,445,000,000</b>	<b>251,915,000,000</b>
R2037 On 31/01/2037 Spot Bond			8.77000	99.31724	8.77000	99.29408			310,377,570,000,000.00	263,441,000,000	215,745,500,000
<b>Total R2037 SPOT</b>									<b>310,377,570,000,000.00</b>	<b>263,441,000,000</b>	<b>215,745,500,000</b>
<b>Total For R2037</b>									<b>310,377,570,000,000.00</b>	<b>263,441,000,000</b>	<b>215,745,500,000</b>
R204 On 21/12/2018 Spot Bond			7.22500	105.45836	7.27000	105.27604			344,872,655,487,500.00	1,154,999,675,500	435,147,814,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R204 SPOT</b>									<b>14,872,655,487,500.00</b>	<b>154,999,675,500</b>	<b>435,147,814,900</b>
<b>Total For R204</b>									<b>14,872,655,487,500.00</b>	<b>154,999,675,500</b>	<b>435,147,814,900</b>
R2044 On 31/01/2044 Spot Bond			8.86500	100.80268	8.86500	100.77893			388,702,250,000,000.00	156,650,000,000	131,050,000,000
<b>Total R2044 SPOT</b>									<b>18,702,250,000,000.00</b>	<b>156,650,000,000</b>	<b>131,050,000,000</b>
<b>Total For R2044</b>									<b>18,702,250,000,000.00</b>	<b>156,650,000,000</b>	<b>131,050,000,000</b>
R2048 On 28/02/2048 Spot Bond			8.85000	100.21845	8.85000	100.19448			829,960,950,000,000.00	771,747,000,000	489,021,635,000
<b>Total R2048 SPOT</b>									<b>29,960,950,000,000.00</b>	<b>771,747,000,000</b>	<b>489,021,635,000</b>
<b>Total For R2048</b>									<b>29,960,950,000,000.00</b>	<b>771,747,000,000</b>	<b>489,021,635,000</b>
R207 On 15/01/2020 Spot Bond			7.44500	101.14183	7.49000	100.93086			120,598,221,050,000.00	553,471,890,000	630,856,560,000
<b>Total R207 SPOT</b>									<b>20,598,221,050,000.00</b>	<b>553,471,890,000</b>	<b>630,856,560,000</b>
<b>Total For R207</b>									<b>20,598,221,050,000.00</b>	<b>553,471,890,000</b>	<b>630,856,560,000</b>
R208 On 31/03/2021 Spot Bond			7.60000	96.17479	7.64500	95.93551			701,087,101,720,000.00	750,143,039,700	798,693,235,700
<b>Total R208 SPOT</b>									<b>11,087,101,720,000.00</b>	<b>750,143,039,700</b>	<b>798,693,235,700</b>
<b>Total For R208</b>									<b>11,087,101,720,000.00</b>	<b>750,143,039,700</b>	<b>798,693,235,700</b>
R209 On 31/03/2036 Spot Bond			8.62000	77.41483	8.69000	76.84277			864,094,960,862,000.00	912,308,000,100	602,503,150,000
<b>Total R209 SPOT</b>									<b>14,094,960,862,000.00</b>	<b>912,308,000,100</b>	<b>602,503,150,000</b>
<b>Total For R209</b>									<b>14,094,960,862,000.00</b>	<b>912,308,000,100</b>	<b>602,503,150,000</b>
R210 On 31/03/2028 Spot Bond			1.73000	173.17537	1.75000	172.72643			51,376,285,750,000.00	29,697,275,000	34,623,205,600
<b>Total R210 SPOT</b>									<b>11,376,285,750,000.00</b>	<b>29,697,275,000</b>	<b>34,623,205,600</b>
<b>Total For R210</b>									<b>11,376,285,750,000.00</b>	<b>29,697,275,000</b>	<b>34,623,205,600</b>
R211 On 31/01/2017 Spot Bond			0.80000	132.17789	0.85000	131.99476			96,660,670,720,000.00	120,825,838,400	102,329,095,200
<b>Total R211 SPOT</b>									<b>16,660,670,720,000.00</b>	<b>120,825,838,400</b>	<b>102,329,095,200</b>
<b>Total For R211</b>									<b>16,660,670,720,000.00</b>	<b>120,825,838,400</b>	<b>102,329,095,200</b>
R212 On 31/01/2022 Spot Bond			1.54000	137.61842	1.54000	137.57648			169,402,040,500,000.00	110,001,325,000	70,910,252,000
<b>Total R212 SPOT</b>									<b>19,402,040,500,000.00</b>	<b>110,001,325,000</b>	<b>70,910,252,000</b>
<b>Total For R212</b>									<b>19,402,040,500,000.00</b>	<b>110,001,325,000</b>	<b>70,910,252,000</b>
R213 On 28/02/2031 Spot Bond			8.47000	88.14422	8.52500	87.68847			484,679,309,336,000.00	1,119,796,848,800	626,390,898,900
<b>Total R213 SPOT</b>									<b>14,679,309,336,000.00</b>	<b>119,796,848,800</b>	<b>626,390,898,900</b>
<b>Total For R213</b>									<b>14,679,309,336,000.00</b>	<b>119,796,848,800</b>	<b>626,390,898,900</b>
R214 On 28/02/2041 Spot Bond			8.79500	77.56178	8.79500	77.54335			800,313,644,000,000.00	886,903,200,000	687,353,300,000
<b>Total R214 SPOT</b>									<b>10,313,644,000,000.00</b>	<b>886,903,200,000</b>	<b>687,353,300,000</b>
<b>Total For R214</b>									<b>10,313,644,000,000.00</b>	<b>886,903,200,000</b>	<b>687,353,300,000</b>
R227C On 15/03/2015 Spot Bond			6.85500	97.40240	6.85500	97.38458			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			6.69500	94.29339	6.69500	94.27624			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R228C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R228C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R229C On 15/03/2016 Spot Bond			6.61500	91.33756	6.61500	91.32115			0.00	0	0
<b>Total R229C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R229C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R230C On 15/09/2016 Spot Bond			6.62500	88.39710	6.62500	88.38119			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			5.95000	99.06338	5.95000	99.04738			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			6.76500	95.71371	6.76500	95.69631			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			6.63500	92.71712	6.63500	92.70059			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			6.61500	89.76882	6.61500	89.75286			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			6.67500	86.78592	6.67500	86.77035			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			6.94500	83.40204	6.94500	83.38648			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			6.99500	80.48019	6.99500	80.46507			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			7.27500	76.99519	7.27500	76.98015			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			7.25500	74.35243	7.25500	74.33796			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			7.23500	71.81425	7.23500	71.80031			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R335C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R335C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R336C On 21/12/2019 Spot Bond			7.22500	69.34158	7.22500	69.32814				0.00	0	0
<b>Total R336C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R336C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R337C On 21/06/2020 Spot Bond			7.45000	66.10709	7.45000	66.09388				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			7.43000	63.80876	7.43000	63.79604				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			7.56500	60.99243	7.56500	60.98006				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			7.53500	58.89122	7.53500	58.87932				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			7.50500	56.87886	7.50500	56.86741				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			7.47500	54.95116	7.47500	54.94014				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			7.43500	53.14852	7.43500	53.13792				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			7.39500	51.42488	7.39500	51.41467				0.00	0	0
<b>Total R344C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R344C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R345C On 21/06/2024 Spot Bond			8.00500	46.85612	8.00500	46.84608				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			7.96500	45.22926	7.96500	45.21961				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			7.92500	43.67572	7.92500	43.66645				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R347C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			7.88500	42.19180	7.88500	42.18289				0.00	0	0
<b>Total R348C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			7.84500	40.77403	7.84500	40.76545				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			7.80500	39.41909	7.80500	39.41085				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			7.76500	38.12389	7.76500	38.11596				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			7.72500	36.88548	7.72500	36.87785				0.00	0	0
<b>Total R352C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.21275				0.00	0	0
<b>Total RCSB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.42538				0.00	0	0
<b>Total RCSB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.26388				0.00	0	0
<b>Total RCSB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	100.14885				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	18.53272	100.00000	18.48782				0.00	0	0
<b>Total RCSB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB2 On 24/07/2017 Spot Bond			100.00000	8.58993	100.00000	10.71141				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	23.44183	100.00000	23.38442				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RCSB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.78180				0.00	0	0
<b>Total RDFB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.89732				0.00	0	0
<b>Total RDFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.31147				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				100.00000	0.00000	100.53105				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				100.00000	0.00000	101.14732				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>
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.67688				0.00	600,000,000	600,000,000
<b>Total RES12 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>600,000,000</b>
<b>Total For RES12</b>										<b>0.00</b>	<b>600,000,000</b>	<b>600,000,000</b>
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.19975				0.00	0	0
<b>Total RES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.66511				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.92743				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				100.00000	0.00000	100.03831				0.00	0	40,000,000
<b>Total RES27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For RES27</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.16267				0.00	0	0
<b>Total RES29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.97875				0.00	0	0



Contract Details	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				100.00000	0.00000	100.37488				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	0.00000	100.06202				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				100.00000	0.00000	101.90087				0.00	0	0
<b>Total RP004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	82.79075				0.00	0	0
<b>Total RP005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	80.29252				0.00	0	0
<b>Total RP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	83.42296				0.00	0	0
<b>Total RP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	87.79997				0.00	0	0
<b>Total RP008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.73865				0.00	0	0
<b>Total RP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	81.29663				0.00	0	0
<b>Total RP014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	90.93142				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	104.80712	12.35000	104.77300				0.00	0	0

Contract Details	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	15.62800	100.00000	15.59015				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				100.00000	0.00000	100.04234				0.00	0	0
<b>Total RP025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	100.90585				0.00	0	0
<b>Total RP026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	101.56316				0.00	0	0
<b>Total RPG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.66921				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	4.01658	100.00000	4.00675				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	21.85431	100.00000	21.80137				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	40.27044	100.00000	40.17288				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	11.85515	100.00000	11.82643				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	25.72870	100.00000	25.66638				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				100.00000	0.00000	107.10825				0.00	0	0
<b>Total RPS001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	76.43406				0.00	0	0

Contract Details	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			8.94500	105.04655	8.94500	105.02130			13,775,300,000,000.00	1,540,000,000	770,000,000
<b>Total RW21 SPOT</b>									<b>13,775,300,000,000.00</b>	<b>1,540,000,000</b>	<b>770,000,000</b>
<b>Total For RW21</b>									<b>13,775,300,000,000.00</b>	<b>1,540,000,000</b>	<b>770,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.10000	106.01938	9.10000	105.99361			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			9.75500	89.64783	9.75500	107.47078			0.00	0	0
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.47536			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			7.99500	109.80997	7.99500	109.78657			18,388,500,000,000.00	2,300,000,000	1,170,000,000
<b>Total SBK12 SPOT</b>									<b>18,388,500,000,000.00</b>	<b>2,300,000,000</b>	<b>1,170,000,000</b>
<b>Total For SBK12</b>									<b>18,388,500,000,000.00</b>	<b>2,300,000,000</b>	<b>1,170,000,000</b>
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.34497			0.00	2,944,000,000	779,410,000
<b>Total SBK13 SPOT</b>									<b>0.00</b>	<b>2,944,000,000</b>	<b>779,410,000</b>
<b>Total For SBK13</b>									<b>0.00</b>	<b>2,944,000,000</b>	<b>779,410,000</b>
SBK14 On 01/12/2017 Spot Bond			9.02000	105.50908	9.02000	105.48366			1,146,983,200,000.00	127,160,000	127,160,000
<b>Total SBK14 SPOT</b>									<b>1,146,983,200,000.00</b>	<b>127,160,000</b>	<b>127,160,000</b>
<b>Total For SBK14</b>									<b>1,146,983,200,000.00</b>	<b>127,160,000</b>	<b>127,160,000</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.02086			0.00	0	0
<b>Total SBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.18070			0.00	0	0
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.84996			0.00	3,000,000,000	1,500,000,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.97800			0.00	0	0
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	99.97868			0.00	0	0

Contract Details	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			7.12500	105.40096	7.12500	105.38091			0.00	0	348,830,000
<b>Total SBK7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>348,830,000</b>
<b>Total For SBK7</b>									<b>0.00</b>	<b>0</b>	<b>348,830,000</b>
SBK9 On 10/04/2018 Spot Bond			8.77000	99.23229	8.77000	99.20890		41,569,800,000,000.00		4,740,000,000	2,370,000,000
<b>Total SBK9 SPOT</b>								<b>1,569,800,000,000.00</b>		<b>4,740,000,000</b>	<b>2,370,000,000</b>
<b>Total For SBK9</b>								<b>1,569,800,000,000.00</b>		<b>4,740,000,000</b>	<b>2,370,000,000</b>
SBN27 On 15/09/2015 Spot Bond			7.93500	106.13659	7.93500	106.11377			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	106.11461	7.96000	106.09172			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			7.72500	106.32152	7.72500	106.29925			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			8.37000	100.57188	8.37000	100.54910			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			7.87000	106.19377	7.87000	106.17113			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			8.15500	105.94340	8.15500	105.92001			0.00	0	0
<b>Total SBN35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.78744			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				100.00000	0.00000	100.43030			0.00	0	0
<b>Total SBN51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			8.02000	103.01940	8.02000	102.99702			0.00	0	0
<b>Total SBS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.56311			0.00	0	0

Contract Details	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				100.00000	0.00000	100.65735			0.00	0	0
<b>Total SBS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	104.57947			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			8.79500	110.27063	8.79500	110.24470			0.00	0	0
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			9.96500	104.98707	9.96500	104.95933			0.00	0	0
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.56629			0.00	0	0
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.50306			0.00	0	2,700,000,000
<b>Total SBS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
<b>Total For SBS22</b>									<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.44837			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				100.00000	0.00000	103.63046			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			8.37000	105.54670	8.37000	105.52319		19,418,400,000,000.00	2,320,000,000	1,460,000,000	
<b>Total SBS25 SPOT</b>								<b>19,418,400,000,000.00</b>	<b>2,320,000,000</b>	<b>1,460,000,000</b>	
<b>Total For SBS25</b>								<b>19,418,400,000,000.00</b>	<b>2,320,000,000</b>	<b>1,460,000,000</b>	
SBS26 On 28/02/2017 Spot Bond			100.00000	14.93117	100.00000	14.89830		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			9.39000	106.29375	9.39000	106.26725		46,950,000,000,000.00	5,000,000,000	2,500,000,000	
<b>Total SBS27 SPOT</b>								<b>16,950,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
<b>Total For SBS27</b>								<b>16,950,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.16982		0.00	0	0	

Contract Details	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			8.90000	102.37955	8.90000	102.35519			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			8.76500	99.31389	8.76500	99.29075			0.00	0	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.81517			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			9.71500	132.11927	9.71500	104.03587			0.00	0	0
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.68302			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				100.00000	0.00000	100.70142			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			9.86500	108.38025	9.86500	102.39463		29,595,000,000,000.00	3,000,000,000	1,500,000,000	
<b>Total SBS34 SPOT</b>								<b>29,595,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For SBS34</b>								<b>29,595,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
SBS4 On 16/11/2021 Spot Bond			9.34500	99.96207	9.34500	99.93727		0.00	0	0	
<b>Total SBS4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS9 On 07/07/2016 Spot Bond			7.79500	109.03703	7.79500	109.01437		8,262,700,000,000.00	1,060,000,000	530,000,000	
<b>Total SBS9 SPOT</b>								<b>8,262,700,000,000.00</b>	<b>1,060,000,000</b>	<b>530,000,000</b>	
<b>Total For SBS9</b>								<b>8,262,700,000,000.00</b>	<b>1,060,000,000</b>	<b>530,000,000</b>	
SBSI11 On 07/12/2023 Spot Bond			2.19000	129.31586	2.19000	277.89482		0.00	0	0	
<b>Total SBSI11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBSI11</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBSI12 On 31/01/2017 Spot Bond			1.49500	102.81021	1.49500	130.13580		0.00	0	0	
<b>Total SBSI12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBSI12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	105.15000		0.00	0	0	

Contract Details	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				100.00000	0.00000	100.25154				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	14.76872	100.00000	14.73255				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				164.12745	0.00000	82.63494				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			2.12000	114.46893	2.12000	128.36545				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	100.36971	6.50000	100.35208				0.00	0	0
<b>Total SHPCBU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.15346				0.00	0	0
<b>Total SHS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.52529				0.00	0	0

Contract Details	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				100.00000	0.00000	102.42694				0.00	0	805,000,000
<b>Total SHS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>805,000,000</b>
<b>Total For SHS04</b>										<b>0.00</b>	<b>0</b>	<b>805,000,000</b>
SHS05 On 29/06/2017 Spot Bond			9.00000	102.19103	9.00000	102.16645			9,360,000,000,000.00	1,040,000,000	260,000,000	
<b>Total SHS05 SPOT</b>									<b>9,360,000,000,000.00</b>	<b>1,040,000,000</b>	<b>260,000,000</b>	
<b>Total For SHS05</b>									<b>9,360,000,000,000.00</b>	<b>1,040,000,000</b>	<b>260,000,000</b>	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.76001				0.00	0	0
<b>Total SHS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.54719				0.00	0	0
<b>Total SHS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.65809				0.00	0	0
<b>Total SHS08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	100.60308				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	15.75188	100.00000	15.71372				0.00	0	0
<b>Total SHS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.87627				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	62.65412	100.00000	62.45850				0.00	0	0
<b>Total SHS13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.77098				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	22.29736	100.00000	22.24276				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	33.00001	100.00000	32.89586				0.00	0	0



Contract Details	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	24.31788	100.00000	24.24196				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			9.31000	103.31763	9.31000	103.23974				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	100.06707				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				100.00000	0.00000	100.41493				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			8.04500	104.44868	8.04500	104.42630			34,432,600,000,000.00	4,280,000,000	2,140,000,000	
<b>Total SLI2 SPOT</b>									<b>14,432,600,000,000.00</b>	<b>4,280,000,000</b>	<b>2,140,000,000</b>	
<b>Total For SLI2</b>									<b>14,432,600,000,000.00</b>	<b>4,280,000,000</b>	<b>2,140,000,000</b>	
SLI3 On 15/08/2023 Spot Bond			8.87000	100.60832	8.87000	101.06925			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			8.32000	100.69795	8.32000	100.67527			45,926,400,000,000.00	5,520,000,000	2,750,000,000	
<b>Total SNT01 SPOT</b>									<b>15,926,400,000,000.00</b>	<b>5,520,000,000</b>	<b>2,750,000,000</b>	
<b>Total For SNT01</b>									<b>15,926,400,000,000.00</b>	<b>5,520,000,000</b>	<b>2,750,000,000</b>	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.29017			0.00	0	0	
<b>Total SPDA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SPDA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.50364			0.00	0	0	
<b>Total SPDA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SPDA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.80122			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				100.00000	0.00000	100.76884			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				100.00000	0.00000	100.78941			0.00	0	0	

Contract Details	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				100.00000	0.00000	99.83678			0.00	0	0
<b>Total SPG001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA01 On 28/06/2016 Spot Bond			8.07000	105.48556	8.07000	105.46277			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				100.00000	0.00000	100.12641			0.00	0	0
<b>Total SSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.46073			0.00	0	0
<b>Total SSA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.14471			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			9.19500	95.37311	9.19500	95.34956		13,056,900,000,000.00	1,420,000,000	810,000,000	
<b>Total SSA06 SPOT</b>								<b>13,056,900,000,000.00</b>	<b>1,420,000,000</b>	<b>810,000,000</b>	
<b>Total For SSA06</b>								<b>13,056,900,000,000.00</b>	<b>1,420,000,000</b>	<b>810,000,000</b>	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.15808			0.00	0	0
<b>Total SSN001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.62167			0.00	0	0
<b>Total SSN002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	99.91812			0.00	0	0
<b>Total SSN003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			9.25300	88.50132	9.25300	88.47932			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			8.74500	90.77650	8.74500	90.75515			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			7.19000	103.19597	7.19000	103.17587			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SSN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN007 On 15/01/2020 Spot Bond			8.75000	95.78568	8.75000	95.76339				0.00	0	0
<b>Total SSN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	100.77843				0.00	3,600,000,000	900,000,000
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>900,000,000</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>900,000,000</b>
SSN009 On 15/09/2017 Spot Bond			8.15000	101.12807	8.15000	101.10574				0.00	0	0
<b>Total SSN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN010 On 31/01/2025 Spot Bond			2.49000	109.08782	2.49000	109.46768				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN012 On 21/12/2018 Spot Bond			8.22000	101.05575	8.22000	101.93048				0.00	0	0
<b>Total SSN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN013 On 26/08/2018 Spot Bond				100.00000	0.00000	101.58286				0.00	0	0
<b>Total SSN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN016 On 21/12/2026 Spot Bond			9.66500	109.45647	9.66500	109.42825				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN018 On 02/09/2016 Spot Bond				100.00000	0.00000	101.01254				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>
SSN020 On 28/02/2031 Spot Bond			9.75500	78.73531	9.75500	78.71460				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN022 On 21/01/2019 Spot Bond				100.00000	0.00000	100.03951				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>
SSN023 On 04/03/2019 Spot Bond				100.00000	0.00000	100.69242				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>
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	100.13998				0.00	0	0

Contract Details	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>0</b>
<b>Total For SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN027 On 25/09/2019 Spot Bond				100.00000	0.00000	100.63272				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	0.00000	100.15625				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				100.00000	0.00000	100.00000				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				101.04548	0.00000	98.14733				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	94.55959	100.00000	94.31525				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				100.00000	0.00000	99.55307				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				100.00000	0.00000	101.38571				0.00	400,000,000	100,000,000
<b>Total SY1150 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For SY1150</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</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				100.00000	0.00000	99.45012				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				100.00000	0.00000	101.36538				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				100.00000	0.00000	99.32849				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				100.00000	0.00000	99.18472				0.00	0	0

Contract Details	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				100.00000	0.00000	99.18241				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>
SY1169 On 22/10/2014 Spot Bond				100.00000	0.00000	100.00000				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>
SY1172 On 21/10/2014 Spot Bond				100.00000	0.00000	100.00000				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				100.00000	0.00000	99.89640				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				100.00000	0.00000	99.89985				0.00	6,800,000,000	1,700,000,000
<b>Total SY1175 SPOT</b>										<b>0.00</b>	<b>6,800,000,000</b>	<b>1,700,000,000</b>
<b>Total For SY1175</b>										<b>0.00</b>	<b>6,800,000,000</b>	<b>1,700,000,000</b>
SY1176 On 04/11/2014 Spot Bond				100.00000	0.00000	99.79281				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				100.00000	0.00000	99.68976				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				100.00000	0.00000	99.68926				0.00	0	0
<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				100.00000	0.00000	99.47914				0.00	15,200,000,000	3,800,000,000
<b>Total SY1179 SPOT</b>										<b>0.00</b>	<b>15,200,000,000</b>	<b>3,800,000,000</b>
<b>Total For SY1179</b>										<b>0.00</b>	<b>15,200,000,000</b>	<b>3,800,000,000</b>
SY1180 On 17/11/2014 Spot Bond				100.00000	0.00000	99.56917				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>
SY1181 On 18/11/2014 Spot Bond				100.00000	0.00000	99.55100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SY1181 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1181</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1182 On 18/11/2014 Spot Bond				100.00000	0.00000	99.55124			0.00	0	0
<b>Total SY1182 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1182</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1183 On 24/11/2014 Spot Bond			100.00000	92.17172	100.00000	91.93955		540,000,000,000,000.00	75,400,000,000	45,300,000,000	
<b>Total SY1183 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>75,400,000,000</b>	<b>45,300,000,000</b>	
<b>Total For SY1183</b>								<b>10,000,000,000,000.00</b>	<b>75,400,000,000</b>	<b>45,300,000,000</b>	
SZ18 On 30/09/2015 Spot Bond			6.93500	105.76272	6.93500	105.74291		3,883,600,000,000.00	560,000,000	280,000,000	
<b>Total SZ18 SPOT</b>								<b>3,883,600,000,000.00</b>	<b>560,000,000</b>	<b>280,000,000</b>	
<b>Total For SZ18</b>								<b>3,883,600,000,000.00</b>	<b>560,000,000</b>	<b>280,000,000</b>	
SZ25 On 30/09/2025 Spot Bond			8.67500	102.84860	8.67500	102.82461		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	99.72678	100.00000	99.45504		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	42.82534	100.00000	42.72160		0.00	0	0	
<b>Total TF108U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TF108U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TFS110 On 18/04/2016 Spot Bond			100.00000	0.00000	100.00704			0.00	0	0	
<b>Total TFS110 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TFS110</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TFS112 On 02/05/2016 Spot Bond			100.00000	0.00000	99.80250			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			100.00000	0.00000	101.01801			0.00	0	0	
<b>Total TFS117 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TFS117</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TFS121 On 20/02/2015 Spot Bond			100.00000	0.00000	101.12973			0.00	0	0	
<b>Total TFS121 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TFS121</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TFS122 On 20/03/2017 Spot Bond			100.00000	0.00000	100.59475			0.00	0	0	
<b>Total TFS122 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TFS122</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TFS123 On 20/03/2019 Spot Bond			100.00000	0.00000	100.62416			0.00	0	0	

Contract Details	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				100.00000	0.00000	100.00000				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				100.00000	0.00000	99.49177				0.00	0	0
<b>Total TFS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	99.28203				0.00	0	0
<b>Total TFS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	99.91144				0.00	0	0
<b>Total TFS83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS84 On 28/07/2016 Spot Bond			8.04500	103.11480	8.04500	103.09271				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	100.05996				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	100.06154				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	102.06644	7.83000	102.04514				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	100.05908				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	100.06107				0.00	0	0
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	102.05209				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	100.05908				0.00	0	0

Contract Details	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	100.06107				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	82.50507	7.16000	101.87158				0.00	0	0
<b>Total TH10A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.06495				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.06463				0.00	0	0
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.07221				0.00	0	0
<b>Total TH10C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.07118				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.10186				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	100.09838				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	100.10186				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	100.05900				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	102.30162	8.73000	102.23038				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	100.05876				0.00	0	0



Contract Details	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	100.06107				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			8.74000	94.56630	8.74000	100.40255				0.00	0	0
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	105.77056				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				100.00000	0.00000	106.06746				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.06510				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.06424				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	106.37460				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	100.07204				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.07173				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	106.92505				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09644				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09675				0.00	0	0

Contract Details	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>
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	109.90182				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>
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.55126				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>
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.56954				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>
TH12A3 On 21/08/2019 Spot Bond			9.09000	102.57015	9.09000	101.07181				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>
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.61702				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>
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.67538				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>
TH12D1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.91174				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>
TH9A10 On 18/07/2016 Spot Bond				100.00000	0.00000	100.01243				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>
THE8A1 On 18/04/2036 Spot Bond			101.06155	5.85514	101.06155	5.84083				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A3 On 18/04/2036 Spot Bond				100.00000	0.00000	100.23915				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.06589				0.00	0	0

Contract Details	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	100.06905				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	100.10217				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.34911				0.00	0	0
<b>Total THE9A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.01119				0.00	0	0
<b>Total THE9A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.01201				0.00	0	0
<b>Total THE9A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.01119				0.00	0	0
<b>Total THE9A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.01201				0.00	0	0
<b>Total THE9A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.01243				0.00	0	0
<b>Total THE9A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.01069				0.00	0	0
<b>Total THE9A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.01201				0.00	0	0
<b>Total THE9A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.01657				0.00	0	0
<b>Total THE9B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.01657				0.00	0	0

Contract Details	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				100.00000	0.00000	100.01657			0.00	0	0
<b>Total THE9B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.02318			0.00	0	0
<b>Total THE9C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	100.02483			0.00	0	0
<b>Total THE9C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C:On 18/07/2016 Spot Bond				100.00000	0.00000	100.02277			0.00	0	0
<b>Total THE9C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.05573			0.00	0	0
<b>Total THE9D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D:On 18/07/2039 Spot Bond				100.00000	0.00000	100.05779			0.00	0	0
<b>Total THE9D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D:On 18/07/2016 Spot Bond				100.00000	0.00000	100.05697			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			7.37500	102.08099	7.37500	102.06079		23,010,000,000,000.00	3,120,000,000	1,735,100,000	
<b>Total TL15 SPOT</b>								<b>23,010,000,000,000.00</b>	<b>3,120,000,000</b>	<b>1,735,100,000</b>	
<b>Total For TL15</b>								<b>23,010,000,000,000.00</b>	<b>3,120,000,000</b>	<b>1,735,100,000</b>	
TL20 On 22/02/2020 Spot Bond			9.49000	89.85436	9.49000	89.80142		0.00	0	2,000,000,000	
<b>Total TL20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>	
<b>Total For TL20</b>								<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>	
TN17 On 14/11/2017 Spot Bond			7.87000	107.77396	7.87000	107.75135		433,951,800,000,000.00	55,140,000,000	26,570,000,000	
<b>Total TN17 SPOT</b>								<b>433,951,800,000,000.00</b>	<b>55,140,000,000</b>	<b>26,570,000,000</b>	
<b>Total For TN17</b>								<b>433,951,800,000,000.00</b>	<b>55,140,000,000</b>	<b>26,570,000,000</b>	
TN20 On 17/09/2020 Spot Bond			9.32500	106.29329	9.32500	106.26654		395,510,550,000,000.00	42,414,000,000	17,850,000,000	
<b>Total TN20 SPOT</b>								<b>395,510,550,000,000.00</b>	<b>42,414,000,000</b>	<b>17,850,000,000</b>	
<b>Total For TN20</b>								<b>395,510,550,000,000.00</b>	<b>42,414,000,000</b>	<b>17,850,000,000</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	1.03410	100.00000	1.03087		0.00	0	0	

Contract Details	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			9.60000	112.15254	9.60000	112.12396			153,600,000,000,000.00	16,000,000,000	6,500,000,000
<b>Total TN23 SPOT</b>									<b>153,600,000,000,000.00</b>	<b>16,000,000,000</b>	<b>6,500,000,000</b>
<b>Total For TN23</b>									<b>153,600,000,000,000.00</b>	<b>16,000,000,000</b>	<b>6,500,000,000</b>
TN25 On 19/08/2025 Spot Bond			9.79500	99.73612	9.79500	99.71021			341,649,600,000,000.00	34,880,000,000	16,970,000,000
<b>Total TN25 SPOT</b>									<b>341,649,600,000,000.00</b>	<b>34,880,000,000</b>	<b>16,970,000,000</b>
<b>Total For TN25</b>									<b>341,649,600,000,000.00</b>	<b>34,880,000,000</b>	<b>16,970,000,000</b>
TN27 On 14/11/2027 Spot Bond			9.81500	97.27681	9.81500	97.25149			131,865,604,650,000.00	13,435,110,000	5,345,110,000
<b>Total TN27 SPOT</b>									<b>131,865,604,650,000.00</b>	<b>13,435,110,000</b>	<b>5,345,110,000</b>
<b>Total For TN27</b>									<b>131,865,604,650,000.00</b>	<b>13,435,110,000</b>	<b>5,345,110,000</b>
TN30 On 09/10/2030 Spot Bond			10.27000	107.77989	10.27000	102.18130			41,080,000,000,000.00	4,000,000,000	5,600,000,000
<b>Total TN30 SPOT</b>									<b>41,080,000,000,000.00</b>	<b>4,000,000,000</b>	<b>5,600,000,000</b>
<b>Total For TN30</b>									<b>41,080,000,000,000.00</b>	<b>4,000,000,000</b>	<b>5,600,000,000</b>
TN40 On 01/10/2040 Spot Bond			10.77500	100.62933	10.77500	100.18672			9,697,500,000,000.00	900,000,000	10,900,000,000
<b>Total TN40 SPOT</b>									<b>9,697,500,000,000.00</b>	<b>900,000,000</b>	<b>10,900,000,000</b>
<b>Total For TN40</b>									<b>9,697,500,000,000.00</b>	<b>900,000,000</b>	<b>10,900,000,000</b>
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.31831			0.00	0	0
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	102.31372			0.00	800,000,000	400,000,000
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	101.41595			0.00	0	0
<b>Total TORQ2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.45175			0.00	0	0
<b>Total TORQ3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	101.45544			0.00	0	0
<b>Total TORQ4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.63215			0.00	0	0
<b>Total TORQ5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.99859			0.00	0	0

Contract Details	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				100.00000	0.00000	101.44287				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				100.00000	0.00000	100.48303				0.00	0	0
<b>Total TPDA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0:On 05/04/2017 Spot Bond				100.00000	0.00000	100.33894				0.00	0	0
<b>Total TPDA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0:On 05/04/2018 Spot Bond				100.00000	0.00000	100.34583				0.00	0	0
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0:On 10/04/2016 Spot Bond				100.00000	0.00000	100.25860				0.00	0	0
<b>Total TPDA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0:On 10/04/2019 Spot Bond				100.00000	0.00000	100.27678				0.00	0	40,000,000
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
TR30 On 31/12/2099 Spot Bond			10.00000	99.81278	10.00000	99.78606				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	99.81744	9.75000	99.79139				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	9.82088	100.00000	9.79556				0.00	0	0
<b>Total TR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.76897				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.81479				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.84023				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.84532				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.98740				0.00	0	0
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.29998				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	11.35988	100.00000	11.30993				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				100.00000	0.00000	99.66406				0.00	0	0
<b>Total TSP152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	99.44691				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				100.00000	0.00000	98.49681				0.00	0	0
<b>Total TSP156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	97.98750				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				100.00000	0.00000	96.92476				0.00	0	0
<b>Total TSP160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	97.52051				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				100.00000	0.00000	97.30611				0.00	0	0
<b>Total TSP163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	97.06569				0.00	0	0

Contract Details	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>
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	96.82809				0.00	0	0
<b>Total TSP166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	96.10992				0.00	0	0
<b>Total TSP167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	95.83850				0.00	0	0
<b>Total TSP168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP169 On 08/01/2015 Spot Bond				100.00000	0.00000	98.67023				0.00	0	0
<b>Total TSP169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	95.17768				0.00	0	0
<b>Total TSP170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	95.00814				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>
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	94.70285				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>
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	94.37777				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>
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	94.09753				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>
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	94.40246				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>
TSP176 On 02/01/2015 Spot Bond				100.00000	0.00000	98.82045				0.00	0	0
<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 15/10/2015 Spot Bond				100.00000	0.00000	93.32373				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TSP177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01L On 28/08/2019 Spot Bond			100.00000	14.30176	100.00000	14.26711				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	97.38219	100.00000	96.87500				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>
TWC06 On 22/10/2014 Spot Bond				100.00000	0.00000	100.00000				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				100.00000	0.00000	101.21724				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				100.00000	0.00000	101.14418				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				100.00000	0.00000	101.10794				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	55.98233	100.00000	55.56213				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				100.00000	0.00000	100.15719				0.00	0	0
<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				100.00000	0.00000	101.73473				0.00	0	0
<b>Total TWC069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 14/01/2015 Spot Bond				100.00000	0.00000	101.54307				0.00	0	0
<b>Total TWC070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 16/01/2015 Spot Bond				100.00000	0.00000	101.46978				0.00	0	0
<b>Total TWC071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 21/01/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWC072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	101.23739				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>
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	101.48448				0.00	0	0
<b>Total TWCJ14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 27/11/2014 Spot Bond				100.00000	0.00000	101.11657				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>
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	101.48925				0.00	0	0
<b>Total TWCM14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.04500	109.38275	9.04500	109.35602				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				100.00000	0.00000	100.45723				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				100.00000	0.00000	100.49204				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				100.00000	0.00000	101.53011				0.00	0	0
<b>Total VKE01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.57978				0.00	0	40,000,000
<b>Total VKE02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For VKE02</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.58193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total VKE03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.49933			0.00	0	0
<b>Total VKE04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.51237			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			7.18500	112.87824	7.18500	112.85658		143,700,000,000,000.00	20,000,000,000	10,000,000,000	
<b>Total WS04 SPOT</b>								<b>13,700,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For WS04</b>								<b>13,700,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
WS05 On 01/08/2018 Spot Bond			1.34000	241.85979	1.34000	241.78741		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			6.79500	104.89750	6.79500	104.87846		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			7.47000	107.18093	7.47000	107.15958		61,254,000,000,000.00	8,200,000,000	4,100,000,000	
<b>Total WSP2 SPOT</b>								<b>1,254,000,000,000.00</b>	<b>8,200,000,000</b>	<b>4,100,000,000</b>	
<b>Total For WSP2</b>								<b>1,254,000,000,000.00</b>	<b>8,200,000,000</b>	<b>4,100,000,000</b>	
WSP3 On 28/05/2019 Spot Bond			7.82500	108.09371	7.82500	108.07118		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			8.11500	107.54777	8.11500	107.52453		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			8.18500	107.72089	8.18500	107.69741		40,925,000,000,000.00	5,000,000,000	2,500,000,000	
<b>Total WSP5 SPOT</b>								<b>10,925,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
<b>Total For WSP5</b>								<b>10,925,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
Z014 On 30/06/2015 Spot Bond			6.42500	95.76189	6.42500	95.74544		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			6.35500	94.01631	6.35500	94.00016		0.00	0	0	
<b>Total Z020 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For Z020</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
Z025 On 30/11/2014 Spot Bond			5.96000	99.39946	5.96000	99.38333		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			6.42500	95.74544	6.42500	95.72899				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			7.21500	70.49022	7.21500	70.47642				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	50.38125	100.00000	50.28567				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	26.66743	100.00000	26.61684				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>1.35e+017</b>	<b>259,286,327,800</b>	<b>523,649,014,600</b>
<b>Total for SPOT :</b>										<b>1.35e+017</b>	<b>259,286,327,800</b>	<b>523,649,014,600</b>
<b>Total Futures</b>										<b>1.35e+017</b>	<b>259,286,333,601</b>	<b>523,649,399,385</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>68,559</b>
<b>Grand Total:</b>										<b>1.35e+017</b>	<b>259,286,333,601</b>	<b>523,649,467,944</b>