



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/06/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/08/2014 Bond Future			123.28873	123.28873	123.24857	123.24857			0.00	0	0
EL28 On 06/11/2014 Bond Future			123.68119	123.68119	123.64171	123.64171			0.00	0	0
<b>Total EL28 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			9,258.57000	9.25857	9,298,730		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Call			9,248.57000	9.24857	9,288,730		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Call			9,238.57000	9.23857	9,278,730		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			1,631.71000	1.63171	1,671,190		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			1,651.71000	1.65171	1,691,190		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			1,641.71000	1.64171	1,681,190		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total EL28 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/08/2014	Bond Future			9.75059	83.71053	9.62911	84.60382			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.85189	81.18781	9.72634	82.09550			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.95385	82.45117	9.82406	83.37364			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,220</b>
ES33	On	07/08/2014	Bond Future	10.14	Call			3,657.13000	3.65713	2,763,840		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			3,726.16000	3.72616	2,832,870		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Call			3,795.09000	3.79509	2,901,800		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			3,955.11000	3.95511	3,047,420		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			4,022.56000	4.02256	3,114,870		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			4,089.91000	4.08991	3,182,220		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			1,316.52000	1.31652	394,050		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			1,176.51000	1.17651	254,040		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			1,246.56000	1.24656	324,090		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total ES33 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>6,220</b>
I2025	On	07/08/2014	Bond Future			116.54609	116.54609	116.50862	116.50862			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.31757	118.31757	118.28095	118.28095			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
I2025	On	07/08/2014	Bond Future	108.99	Call			7,518.62000	7.51862	7,556,090		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			7,508.62000	7.50862	7,546,090		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			7,498.62000	7.49862	7,536,090		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			1,280.95000	1.28095	1,317,570		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			1,270.95000	1.27095	1,307,570		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			1,290.95000	1.29095	1,327,570		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
I2038	On	07/08/2014			121.71915	121.71915	121.67951	121.67951			0.00	0	725
I2038	On	06/11/2014			123.56935	123.56935	123.53033	123.53033			0.00	0	0
<b>Total I2038 Future</b>											<b>0.00</b>	<b>0</b>	<b>725</b>
I2038	On	07/08/2014	106.00	Call			15,679.51000	15.67951	15,719,150		0.00	0	0
I2038	On	07/08/2014	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.01	Call			15,669.51000	15.66951	15,709,150		0.00	0	0
I2038	On	07/08/2014	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	105.99	Call			15,689.51000	15.68951	15,729,150		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.01	Call			3,520.33000	3.52033	3,559,350		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Call			3,540.33000	3.54033	3,579,350		0.00	0	0
I2038	On	06/11/2014	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.00	Call			3,530.33000	3.53033	3,569,350		0.00	0	0
I2038	On	06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2038 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>											<b>0.00</b>	<b>0</b>	<b>725</b>
I2046	On	07/08/2014			121.11786	121.11786	121.07846	121.07846			0.00	0	5,218
I2046	On	06/11/2014			121.61329	121.61329	121.57455	121.57455			0.00	0	0
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,218</b>
I2046	On	07/08/2014	104.43	Call			16,648.46000	16.64846	16,687,860		0.00	0	0
I2046	On	07/08/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.44	Call			16,638.46000	16.63846	16,677,860		0.00	0	0
I2046	On	07/08/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.45	Call			16,628.46000	16.62846	16,667,860		0.00	0	0
I2046	On	07/08/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.43	Call			17,144.55000	17.14455	17,183,290		0.00	0	0
I2046	On	06/11/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.44	Call			17,134.55000	17.13455	17,173,290		0.00	0	0
I2046	On	06/11/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.45	Call			17,124.55000	17.12455	17,163,290		0.00	0	0
I2046	On	06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2046 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>											<b>0.00</b>	<b>0</b>	<b>5,218</b>
I2050	On	07/08/2014			125.96140	125.96140	125.91944	125.91944			0.00	0	2,720
I2050	On	06/11/2014			127.87583	127.87583	127.83460	127.83460			0.00	0	0
<b>Total I2050 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,720</b>
I2050	On	07/08/2014	112.01	Call			13,909.44000	13.90944	13,951,400		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Call			13,929.44000	13.92944	13,971,400		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Call			13,919.44000	13.91944	13,961,400		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Call			1,844.60000	1.84460	1,885,830		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			1,834.60000	1.83460	1,875,830		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			1,824.60000	1.82460	1,865,830		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
<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>2,720</b>
R157	On	07/08/2014	Bond Future			6.88274	112.33617	6.69845	112.53735		1.00	0.00	0	6,048
R157	On	06/11/2014	Bond Future			7.13465	107.21725	6.89058	107.42269		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.53758	108.88602	7.18192	109.09554		1.00	0.00	0	0
<b>Total R157 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,048</b>
R157	On	07/08/2014	Bond Future	6.76	Call			216.07000	0.21607	119,720	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			148.82000	0.14882	253,650	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			204.08000	0.20408	111,580	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			158.67000	0.15867	267,350	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			210.02000	0.21002	115,600	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			153.69000	0.15369	260,450	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			661.15000	0.66115	832,990	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			78.06000	0.07806	43,830	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			654.35000	0.65435	825,560	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			74.70000	0.07470	41,710	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			668.00000	0.66800	840,450	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			76.36000	0.07636	42,760	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			78.65000	0.07865	117,760	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			1,001.46000	1.00146	830,690	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			77.72000	0.07772	116,470	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			991.73000	0.99173	821,670	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			79.60000	0.07960	119,060	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			996.59000	0.99659	826,180	1.05	0.00	0	0
<b>Total R157 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>												<b>0.00</b>	<b>0</b>	<b>6,048</b>
R186	On	07/08/2014	Bond Future			8.40803	117.35901	8.25537	118.65458		10.06	54,571,939.65	465	48,462
R186	On	06/11/2014	Bond Future			8.48762	119.12828	8.32920	120.44466		10.09	0.00	0	0
R186	On	05/02/2015	Bond Future			8.56490	115.68608	8.40048	117.02396		10.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R186 Future</b>												<b>54,571,939.65</b>	<b>465</b>	<b>48,462</b>
R186	On	07/08/2014	Bond Future	7.60	Call			263.83000	0.26383	138,390	9.81	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			6,059.74000	6.05974	7,229,870	9.81	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Put			1,937.88000	1.93788	2,634,230	10.06	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			2,158.54000	2.15854	1,503,940	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			1,692.61000	1.69261	2,333,580	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			5,810.33000	5.81033	4,703,160	10.43	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			312.76000	0.31276	501,160	10.43	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			2,067.50000	2.06750	1,431,340	10.08	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			1,771.85000	1.77185	2,431,260	10.08	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			2,112.74000	2.11274	1,467,360	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			1,731.91000	1.73191	2,382,100	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			7,824.80000	7.82480	6,614,490	10.57	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			118.95000	0.11895	204,210	10.57	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			2,750.55000	2.75055	1,987,320	10.15	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			1,006.85000	1.00685	628,940	9.96	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			3,219.42000	3.21942	4,137,080	9.96	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			1,891.94000	1.89194	1,292,720	10.06	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.43	Put			1,270.17000	1.27017	1,802,510	10.15	0.00	0	105
R186	On	07/08/2014	Bond Future	8.70	Call			4,332.54000	4.33254	3,354,480	10.30	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			614.10000	0.61410	931,610	10.30	0.00	0	1,000
R186	On	06/11/2014	Bond Future	8.14	Put			3,980.64000	3.98064	4,762,900	10.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			2,417.06000	2.41706	1,877,320	10.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			3,931.39000	3.93139	4,708,030	10.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			2,453.45000	2.45345	1,908,080	10.06	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			3,882.56000	3.88256	4,653,570	10.06	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			7,612.55000	7.61255	6,563,810	10.51	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			856.63000	0.85663	1,124,270	10.51	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			2,381.00000	2.38100	1,846,880	10.05	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			5,580.59000	5.58059	4,762,410	10.59	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			2,682.83000	2.68283	3,202,530	10.59	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			6,810.85000	6.81085	5,898,780	10.70	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			2,034.50000	2.03450	2,460,310	10.70	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			5,482.64000	5.48264	4,672,700	10.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			2,743.43000	2.74343	3,271,370	10.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			5,531.52000	5.53152	4,717,450	10.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			2,713.00000	2.71300	3,236,810	10.58	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>17,170</b>
<b>Total For R186</b>												<b>54,571,939.65</b>	<b>465</b>	<b>65,632</b>
R197	On	07/08/2014	Bond Future			284.96347	284.96347	284.87331	284.87331			0.00	0	905

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/11/2014	Bond Future			289.29444	289.29444	289.20589	289.20589			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>905</b>
R197	On	07/08/2014	Bond Future	270.00	Call			14,873.31000	14.87331	14,963,470		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Call			14,863.31000	14.86331	14,953,470		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Call			14,883.31000	14.88331	14,973,470		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			4,205.89000	4.20589	4,294,440		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			4,195.89000	4.19589	4,284,440		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			4,215.89000	4.21589	4,304,440		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>905</b>
R201	On	07/08/2014	Bond Future			6.11410	102.13381	5.88356	102.21657		1.00	0.00	0	0
<b>Total R201 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	07/08/2014	Bond Future	5.30	Put			290.10000	0.29010	349,320	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			81.12000	0.08112	57,330	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			287.60000	0.28760	346,570	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			78.93000	0.07893	55,630	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			292.62000	0.29262	352,080	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			80.02000	0.08002	56,480	1.00	0.00	0	0
<b>Total R201 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R202	On	07/08/2014	Bond Future			227.99458	227.99458	227.92094	227.92094		10.28	0.00	0	44,627
R202	On	06/11/2014	Bond Future			231.45972	231.45972	231.38756	231.38756			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>44,627</b>
R202	On	07/08/2014	Bond Future	207.99	Call			19,985.32000	19.98532	20,054,720	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			54.38000	0.05438	50,140	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			19,975.49000	19.97549	20,044,880	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			54.55000	0.05455	50,300	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Call			19,965.67000	19.96567	20,035,050	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			54.73000	0.05473	50,470	10.65	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			4,387.56000	4.38756	4,459,720		0.00	0	0
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			4,377.56000	4.37756	4,449,720		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			4,397.56000	4.39756	4,469,720		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>44,627</b>
R2023	On	07/08/2014	Bond Future			8.30112	100.14002	8.14794	101.05069		8.18	0.00	0	12,508
R2023	On	06/11/2014	Bond Future			8.39360	97.72941	8.23369	98.65488		8.61	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.48634	99.24990	8.31920	100.19058		8.47	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,508</b>
R2023	On	07/08/2014	Bond Future	8.51	Put			543.40000	0.54340	809,690	8.43	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Call			2,592.84000	2.59284	1,959,290	8.42	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			574.13000	0.57413	851,250	8.42	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			2,635.52000	2.63552	1,996,520	8.42	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			558.60000	0.55860	830,270	8.42	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Call			2,678.49000	2.67849	2,034,110	8.43	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			3,356.86000	3.35686	2,771,630	8.74	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			1,309.99000	1.30999	1,650,230	8.74	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			3,393.89000	3.39389	2,805,060	8.75	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			1,290.37000	1.29037	1,627,010	8.75	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			3,431.11000	3.43111	2,838,690	8.75	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			1,270.98000	1.27098	1,604,030	8.75	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			4,110.13000	4.11013	3,521,580	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,763.88000	1.76388	2,116,010	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			4,145.35000	4.14535	3,554,000	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,744.23000	1.74423	2,093,560	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			4,180.71000	4.18071	3,586,570	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,724.76000	1.72476	2,071,300	8.67	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>12,508</b>
R203	On	07/08/2014	Bond Future			7.46223	105.49151	7.30975	105.91253		2.93	0.00	0	24,701
R203	On	06/11/2014	Bond Future			7.59916	102.91867	7.43099	103.34723		3.08	0.00	0	0
R203	On	05/02/2015	Bond Future			7.74779	104.52006	7.56081	104.95612		3.05	0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>24,701</b>
R203	On	07/08/2014	Bond Future	7.30	Put			507.34000	0.50734	744,890	2.91	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			494.18000	0.49418	306,980	2.91	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			493.49000	0.49349	727,310	2.91	0.00	0	0
R203	On	07/08/2014	Bond Future	6.84	Call			87.44000	0.08744	40,620	2.84	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,398.08000	1.39808	1,772,280	2.84	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			466.76000	0.46676	287,000	2.91	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			521.45000	0.52145	762,710	2.91	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			480.35000	0.48035	296,880	2.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/11/2014	Bond Future	6.84	Call			255.78000	0.25578	170,670	2.99	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,779.81000	1.77981	2,123,260	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			261.75000	0.26175	175,050	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,759.76000	1.75976	2,101,620	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			267.82000	0.26782	179,520	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,739.81000	1.73981	2,080,070	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			349.67000	0.34967	240,760	3.01	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,510.12000	1.51012	1,829,770	3.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,196.00000	2.19600	1,876,380	3.14	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			394.29000	0.39429	510,730	3.14	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,213.64000	2.21364	1,892,830	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			389.07000	0.38907	504,320	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,231.33000	2.23133	1,909,340	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			383.91000	0.38391	497,980	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,191.58000	1.19158	963,670	3.04	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			890.04000	0.89004	1,098,190	3.04	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>160</b>
<b>Total For R203</b>												<b>0.00</b>	<b>0</b>	<b>24,861</b>
R2030	On	07/08/2014	Bond Future			8.92699	92.56116	8.77469	93.76597			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			9.00758	93.95758	8.85030	95.18166			0.00	0	0
R2030	On	05/02/2015	Bond Future			9.08750	91.41247	8.92499	92.65634			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,308</b>
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			1,852.10000	1.85210	647,290		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Call			1,696.75000	1.69675	491,940		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			1,774.47000	1.77447	569,660		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			1,088.41000	1.08841	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	135,670		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			1,165.62000	1.16562	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	58,460		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			1,242.74000	1.24274	18,660		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			2,463.84000	2.46384	1,219,970		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			2,538.15000	2.53815	1,294,280		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			2,389.44000	2.38944	1,145,570		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	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 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>4,308</b>
R2037 On 07/08/2014 Bond Future			9.10287	94.54489	8.98642	95.60980				0.00	0	10,102
R2037 On 06/11/2014 Bond Future			9.17832	95.97129	9.05829	97.05335				0.00	0	0
R2037 On 05/02/2015 Bond Future			9.25301	93.20706	9.12924	94.30676				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,102</b>
R2037 On 07/08/2014 Bond Future	9.06	Call			675.09000	0.67509	0,000			0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Put			0.00000	0.00000	389,820			0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Call			492.35000	0.49235	0,000			0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Put			0.00000	0.00000	572,560			0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Call			583.79000	0.58379	0,000			0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Put			0.00000	0.00000	481,120			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Call			5,644.92000	5.64492	4,562,860			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			5,479.82000	5.47982	4,397,760			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			5,562.43000	5.56243	4,480,370			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			3,148.85000	3.14885	2,049,150			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			3,233.72000	3.23372	2,134,020			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			3,318.46000	3.31846	2,218,760			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000			0.00	0	0
<b>Total R2037 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>10,102</b>
R204 On 07/08/2014 Bond Future			7.67785	102.29565	7.53803	102.81085		4.40		0.00	0	15,311
R204 On 06/11/2014 Bond Future			7.79038	103.83780	7.64010	104.36193		4.40		0.00	0	0
R204 On 05/02/2015 Bond Future			7.90427	101.41849	7.74226	101.95160		4.53		0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>15,311</b>
R204 On 07/08/2014 Bond Future	7.44	Call			558.05000	0.55805	361,990	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.44	Put			921.18000	0.92118	1,240,320	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Call			574.01000	0.57401	373,900	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Put			900.03000	0.90003	1,215,120	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Call			590.27000	0.59027	386,090	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Put			879.19000	0.87919	1,190,210	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Call			1,263.90000	1.26390	929,450	4.48		0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Put			374.32000	0.37432	555,070	4.48		0.00	0	530
R204 On 06/11/2014 Bond Future	7.00	Call			355.63000	0.35563	251,550	4.27		0.00	0	0
R204 On 06/11/2014 Bond Future	7.00	Put			2,625.85000	2.62585	3,045,900	4.27		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/11/2014	Bond Future	7.01	Call			363.72000	0.36372	257,760	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,597.99000	2.59799	3,016,160	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			1,888.46000	1.88846	1,553,660	4.46	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			673.24000	0.67324	862,570	4.46	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			347.69000	0.34769	245,450	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,653.86000	2.65386	3,075,750	4.27	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,514.39000	2.51439	2,163,400	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			822.79000	0.82279	1,004,910	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,470.41000	2.47041	2,122,730	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			843.50000	0.84350	1,028,930	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,492.35000	2.49235	2,143,020	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			833.09000	0.83309	1,016,870	4.64	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>1,800</b>
<b>Total For R204</b>												<b>0.00</b>	<b>0</b>	<b>17,111</b>
R2048	On	07/08/2014	Bond Future			9.23393	98.92679	9.11744	100.08646			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			9.31000	95.99201	9.18990	97.17026			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.38560	97.48556	9.26174	98.68292			0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,129</b>
R2048	On	07/08/2014	Bond Future	9.65	Call			5,104.38000	5.10438	3,944,710		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Call			5,195.56000	5.19556	4,035,890		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Call			5,013.04000	5.01304	3,853,370		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			5,190.86000	5.19086	4,012,610		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			5,011.08000	5.01108	3,832,830		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			5,101.05000	5.10105	3,922,800		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			2,279.47000	2.27947	1,082,110		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			2,372.99000	2.37299	1,175,630		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			2,185.77000	2.18577	988,410		0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>14,129</b>
R207	On	07/08/2014	Bond Future			7.91932	97.63709	7.75967	98.32085		5.75	3,319,661.06	34	30,845
R207	On	06/11/2014	Bond Future			8.02196	99.10959	7.85267	99.80481		5.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/02/2015	Bond Future			8.12641	97.01035	7.94646	97.71717		5.87	0.00	0	0
<b>Total R207 Future</b>												<b>3,319,661.06</b>	<b>34</b>	<b>30,845</b>
R207	On	07/08/2014	Bond Future	7.69	Call			763.25000	0.76325	487,410	5.73	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,063.48000	1.06348	1,471,400	5.73	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			783.00000	0.78300	502,070	5.74	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,040.07000	1.04007	1,442,900	5.74	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			803.06000	0.80306	517,030	5.74	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,016.99000	1.01699	1,414,720	5.74	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			619.44000	0.61944	441,050	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,762.23000	2.76223	3,279,060	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			631.43000	0.63143	450,380	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,731.88000	2.73188	3,246,050	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			643.59000	0.64359	459,870	5.61	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,701.72000	2.70172	3,213,220	5.61	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,128.97000	3.12897	2,662,580	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,013.04000	1.01304	1,253,470	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,155.37000	3.15537	2,686,900	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,001.04000	1.00104	1,239,390	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,181.87000	3.18187	2,711,320	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			989.16000	0.98916	1,225,430	6.02	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>												<b>3,319,661.06</b>	<b>34</b>	<b>30,845</b>
R208	On	07/08/2014	Bond Future			8.09181	95.67317	7.91741	96.52274		6.84	0.00	0	13,421
R208	On	06/11/2014	Bond Future			8.18979	93.71747	8.00644	94.58092		7.14	0.00	0	0
R208	On	05/02/2015	Bond Future			8.28711	95.17571	8.09412	96.05339		6.91	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,421</b>
R208	On	07/08/2014	Bond Future	7.79	Call			769.39000	0.76939	464,000	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			408.06000	0.40806	658,060	6.93	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Put			1,396.05000	1.39605	1,940,230	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			789.81000	0.78981	478,430	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,367.10000	1.36710	1,905,290	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			810.58000	0.81058	493,160	6.79	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,338.54000	1.33854	1,870,690	6.79	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			2,163.85000	2.16385	1,564,280	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			711.79000	0.71179	496,120	7.00	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,343.91000	3.34391	3,991,690	7.00	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			3,133.67000	3.13367	2,546,250	7.31	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			831.39000	0.83139	1,107,420	7.31	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			685.16000	0.68516	475,790	6.99	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,415.32000	3.41532	4,069,400	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
R208	On	06/11/2014	Bond Future	7.45	Call			698.38000	0.69838	485,880	7.00	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,379.51000	3.37951	4,030,460	7.00	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,387.51000	1.38751	1,723,800	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,250.66000	3.25066	2,706,550	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,371.80000	1.37180	1,705,370	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,193.23000	3.19323	2,654,570	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,403.66000	1.40366	1,742,680	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,221.74000	3.22174	2,680,350	7.08	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,150</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>15,571</b>
R209	On	07/08/2014	Bond Future			9.05267	75.87480	8.93120	76.78828		15.11	0.00	0	25,271
R209	On	06/11/2014	Bond Future			9.12553	73.87232	9.00047	74.80043		15.80	0.00	0	0
R209	On	05/02/2015	Bond Future			9.19640	75.02188	9.06768	75.96503		15.76	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,271</b>
R209	On	07/08/2014	Bond Future	9.04	Call			2,292.31000	2.29231	1,780,500	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			1,473.30000	1.47330	1,874,970	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			2,335.00000	2.33500	1,817,370	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			1,441.41000	1.44141	1,837,260	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			2,378.09000	2.37809	1,854,660	15.15	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			1,410.04000	1.41004	1,800,090	15.15	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			3,019.55000	3.01955	2,549,740	15.80	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			3,023.08000	3.02308	3,481,380	15.80	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			7,661.58000	7.66158	6,893,110	16.45	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			5,146.89000	5.14689	4,506,180	16.13	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			1,545.24000	1.54524	1,832,640	16.13	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Call			1,486.45000	1.48645	1,199,260	15.54	0.00	0	5,500
R209	On	06/11/2014	Bond Future	9.58	Put			1,376.00000	1.37600	1,639,650	16.18	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			7,399.12000	7.39912	6,641,180	16.42	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			782.29000	0.78229	952,460	16.42	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			3,217.58000	3.21758	3,694,360	15.77	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Call			2,982.77000	2.98277	2,516,640	15.80	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,061.30000	3.06130	3,523,280	15.80	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			722.35000	0.72235	881,990	16.45	0.00	0	1,640
R209	On	06/11/2014	Bond Future	10.05	Call			7,922.03000	7.92203	7,143,170	16.45	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			662.84000	0.66284	812,090	16.45	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Put			2,985.60000	2.98560	3,440,200	15.81	0.00	0	0
R209	On	06/11/2014	Bond Future	9.05	Call			3,208.72000	3.20872	2,720,550	15.83	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			2,838.97000	2.83897	3,278,910	15.83	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Call			5,529.01000	5.52901	4,864,550	16.18	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Put			5,388.47000	5.38847	6,029,390	15.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	8.95	Call			2,837.85000	2.83785	2,386,520	15.77	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Call			3,056.96000	3.05696	2,583,450	15.81	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,587.06000	4.58706	4,050,150	15.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,256.68000	3.25668	3,662,920	15.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,626.85000	4.62685	4,087,190	15.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,224.58000	3.22458	3,628,070	15.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			4,547.41000	4.54741	4,013,270	15.92	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			3,289.03000	3.28903	3,698,040	15.92	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>23,387</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>48,658</b>
R210	On	07/08/2014	Bond Future			171.15987	171.15987	171.10470	171.10470			0.00	0	618
R210	On	06/11/2014	Bond Future			171.72172	171.72172	171.66769	171.66769			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>618</b>
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Call			12,114.70000	12.11470	12,169,870		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Call			12,104.70000	12.10470	12,159,870		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Call			12,094.70000	12.09470	12,149,870		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			2,677.69000	2.67769	2,731,720		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			2,667.69000	2.66769	2,721,720		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			2,657.69000	2.65769	2,711,720		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>618</b>
R211	On	07/08/2014	Bond Future			130.39979	130.39979	130.36119	130.36119			0.00	0	390
R211	On	06/11/2014	Bond Future			132.38198	132.38198	132.34424	132.34424			0.00	0	0
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>390</b>
R211	On	07/08/2014	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Call			2,371.19000	2.37119	2,409,790		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Call			2,361.19000	2.36119	2,399,790		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.01	Call			2,351.19000	2.35119	2,389,790		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,354.24000	2.35424	2,391,980		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			2,344.24000	2.34424	2,381,980		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	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
R211	On	06/11/2014	Bond Future	130.01	Call			2,334.24000	2.33424	2,371,980		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>												<b>0.00</b>	<b>0</b>	<b>390</b>
R212	On	07/08/2014	Bond Future			134.14555	134.14555	134.66198	134.66198			0.00	0	21,797
R212	On	06/11/2014	Bond Future			136.18476	136.18476	136.71054	136.71054			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>21,797</b>
R212	On	07/08/2014	Bond Future	129.01	Call			5,651.98000	5.65198	5,135,550		0.00	0	0
R212	On	07/08/2014	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Call			5,671.98000	5.67198	5,155,550		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Call			5,661.98000	5.66198	5,145,550		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Call			1,710.54000	1.71054	1,184,760		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			1,700.54000	1.70054	1,174,760		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Call			1,720.54000	1.72054	1,194,760		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>21,797</b>
R213	On	07/08/2014	Bond Future			8.93144	86.59801	8.77925	87.75338		12.94	0.00	0	26,057
R213	On	06/11/2014	Bond Future			9.01083	84.36260	8.85384	85.53637		13.72	0.00	0	0
R213	On	05/02/2015	Bond Future			9.08969	85.67513	8.92767	86.86790		13.73	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>26,057</b>
R213	On	07/08/2014	Bond Future	8.84	Call			2,066.77000	2.06677	1,473,340	13.01	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put			1,602.82000	1.60282	2,164,760	13.01	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			2,108.28000	2.10828	1,507,150	13.01	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			1,568.32000	1.56832	2,122,560	13.01	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			2,150.24000	2.15024	1,541,420	13.02	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			1,534.36000	1.53436	2,080,910	13.02	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			2,933.35000	2.93335	2,359,640	13.64	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			3,037.97000	3.03797	3,638,030	13.64	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			2,970.67000	2.97067	2,392,200	13.65	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			2,999.68000	2.99968	3,594,980	13.65	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			3,008.24000	3.00824	2,425,010	13.65	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			2,961.73000	2.96173	3,552,270	13.65	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			5,098.84000	5.09884	4,385,750	13.87	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			2,821.26000	2.82126	3,300,940	13.87	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			5,141.36000	5.14136	4,424,830	13.88	0.00	0	0

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	05/02/2015	Bond Future	9.25	Put			2,792.34000	2.79234	3,268,580	13.88	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			5,184.04000	5.18404	4,464,080	13.89	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			2,763.67000	2.76367	3,236,480	13.89	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>26,057</b>
R214	On	07/08/2014	Bond Future			9.16224	76.54383	9.05093	77.41041		15.47	0.00	0	5,228
R214	On	06/11/2014	Bond Future			9.23579	74.40973	9.12117	75.29025		16.45	0.00	0	0
R214	On	05/02/2015	Bond Future			9.30869	75.56751	9.19064	76.46229		16.49	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,228</b>
R214	On	07/08/2014	Bond Future	9.54	Call			4,306.68000	4.30668	3,634,620	15.92	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			621.14000	0.62114	815,660	15.92	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			4,363.02000	4.36302	3,687,080	15.93	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			605.33000	0.60533	795,970	15.93	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			4,419.47000	4.41947	3,739,710	15.94	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			589.76000	0.58976	776,580	15.94	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			1,533.76000	1.53376	1,793,790	16.73	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			6,222.85000	6.22285	5,565,360	16.82	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			1,252.62000	1.25262	1,475,650	16.82	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			3,460.91000	3.46091	2,984,330	16.42	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			2,853.45000	2.85345	3,257,390	16.42	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			5,428.19000	5.42819	4,813,280	16.72	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			1,577.92000	1.57792	1,843,530	16.72	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,476.87000	5.47687	4,859,160	16.72	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			1,555.71000	1.55571	1,818,520	16.72	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,525.70000	5.52570	4,905,210	16.73	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			5,320.94000	5.32094	4,776,760	16.66	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			3,014.09000	3.01409	3,364,690	16.66	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			5,363.55000	5.36355	4,816,890	16.67	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			2,984.15000	2.98415	3,332,270	16.67	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			5,278.47000	5.27847	4,736,760	16.65	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			3,044.29000	3.04429	3,397,360	16.65	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>10,228</b>
<b>Total for Bond</b>												<b>57,891,600.71</b>	<b>499</b>	<b>369,278</b>
IR CAN	On	07/08/2014	Can-Do Interest Rate			142.76488	142.76488	142.72216	142.72216			0.00	0	635
<b>Total IR CANDO ICAA Future</b>												<b>0.00</b>	<b>0</b>	<b>635</b>
<b>Total For IR CANDO ICAA</b>												<b>0.00</b>	<b>0</b>	<b>635</b>
<b>Total for Can-Do Interest Rate</b>												<b>0.00</b>	<b>0</b>	<b>635</b>
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AIR03/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES18A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R157/R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R157/R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R186/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R201/R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201/R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	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/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 07/08/2014 GOVI			450.67500	450.67500	454.32800	454.32800				9,013,500.00	2	520
GOVI On 06/11/2014 GOVI			457.46400	457.46400	461.17800	461.17800				0.00	0	28
GOVI On 05/02/2015 GOVI			464.57600	464.57600	468.35100	468.35100				0.00	0	0
<b>Total GOVI Future</b>										<b>9,013,500.00</b>	<b>2</b>	<b>548</b>
GOVI On 07/08/2014 GOVI	460.00	Put			56,720.00000	5.67200	93,250,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Put			56,820.00000	5.68200	93,350,000			0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Put			56,620.00000	5.66200	93,150,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			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
GOVI	On	06/11/2014	GOVI	449.00	Call			121,780.00000	12.17800	84,640,000		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			121,680.00000	12.16800	84,540,000		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			121,880.00000	12.18800	84,740,000		0.00	0	0
GOVI	On	06/11/2014	GOVI	448.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	460.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	459.99	Call			83,610.00000	8.36100	45,860,000		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			83,510.00000	8.35100	45,760,000		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			83,410.00000	8.34100	45,660,000		0.00	0	0
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>												<b>9,013,500.00</b>	<b>2</b>	<b>548</b>
<b>Total for GOVI</b>												<b>9,013,500.00</b>	<b>2</b>	<b>548</b>
AL12	On	07/08/2014	Index Future			493.40200	493.40200	499.04000	499.04000			0.00	0	0
AL12	On	06/11/2014	Index Future			500.83600	500.83600	506.56400	506.56400			0.00	0	0
AL12	On	05/02/2015	Index Future			508.62200	508.62200	514.44400	514.44400			0.00	0	0
<b>Total AL12 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL12</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AL37	On	07/08/2014	Index Future			423.05000	423.05000	425.62200	425.62200			0.00	0	0
AL37	On	06/11/2014	Index Future			429.42300	429.42300	432.03900	432.03900			0.00	0	0
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AL7T	On	07/08/2014	Index Future			496.29400	496.29400	500.97500	500.97500			0.00	0	1
AL7T	On	06/11/2014	Index Future			503.77100	503.77100	508.52800	508.52800			0.00	0	0
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
ALBI	On	07/08/2014	Index Future			451.78100	451.78100	455.58200	455.58200			0.00	0	646
ALBI	On	06/11/2014	Index Future			458.58700	458.58700	462.45000	462.45000			0.00	0	0
ALBI	On	05/02/2015	Index Future			465.71600	465.71600	469.64300	469.64300			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
IGOV	On	07/08/2014	Index Future			215.40100	215.40100	215.42300	215.42300			0.00	0	1,267
IGOV	On	06/11/2014	Index Future			218.67300	218.67300	218.69700	218.69700			0.00	0	87
IGOV	On	05/02/2015	Index Future			222.09800	222.09800	222.12500	222.12500			0.00	0	0
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>1,354</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>1,354</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
ILBI	On	07/08/2014	Index Future			584.23100	584.23100	584.28600	584.28600			0.00	0	210
ILBI	On	06/11/2014	Index Future			593.08400	593.08400	593.14100	593.14100			0.00	0	0
<b>Total ILBI Future</b>												<b>0.00</b>	<b>0</b>	<b>210</b>
<b>Total For ILBI</b>												<b>0.00</b>	<b>0</b>	<b>210</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>2,211</b>
JIBAR F	On	18/06/2014	Jibar Future			5.81000	94.19000	5.81000	94.19000			0.00	0	2,000
JIBAR F	On	16/07/2014	Jibar Future			5.86000	94.14000	5.86000	94.14000			0.00	0	545
JIBAR F	On	20/08/2014	Jibar Future			6.03000	93.97000	6.00000	94.00000			0.00	0	0
JIBAR F	On	17/09/2014	Jibar Future			6.09000	93.91000	6.06000	93.94000			0.00	0	1,000
JIBAR F	On	15/10/2014	Jibar Future			6.27000	93.73000	6.21000	93.79000			0.00	0	0
JIBAR F	On	19/11/2014	Jibar Future			6.37000	93.63000	6.30000	93.70000			0.00	0	0
JIBAR F	On	17/12/2014	Jibar Future			6.52000	93.48000	6.43000	93.57000			0.00	0	0
JIBAR F	On	18/03/2015	Jibar Future			6.79000	93.21000	6.69000	93.31000			0.00	0	2,850
JIBAR F	On	17/06/2015	Jibar Future			7.06000	92.94000	6.93000	93.07000			0.00	0	5,000
JIBAR F	On	16/09/2015	Jibar Future			7.23000	92.77000	7.10000	92.90000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future			7.41000	92.59000	7.24000	92.76000			0.00	0	0
JIBAR F	On	16/03/2016	Jibar Future			7.56000	92.44000	7.40000	92.60000			0.00	0	0
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>11,395</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>0</b>	<b>11,395</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>0</b>	<b>11,395</b>
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
<b>Total J201 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For J201</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Derivatives :</b>												<b>66,905,100.71</b>	<b>501</b>	<b>384,067</b>
AA02	On	28/03/2016	Spot Bond				100.00000	0.00000	101.30143			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			7.11500	103.16452	7.11500	103.14492			0.00	0	0
<b>Total AA03 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA03</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AA04	On	22/03/2017	Spot Bond				100.00000	0.00000	99.79524			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			8.65000	104.45019	8.65000	104.42616		72,660,000,000,000.00	8,400,000,000	4,700,000,000	
<b>Total AA05 SPOT</b>												<b>72,660,000,000,000.00</b>	<b>8,400,000,000</b>	<b>4,700,000,000</b>
<b>Total For AA05</b>												<b>72,660,000,000,000.00</b>	<b>8,400,000,000</b>	<b>4,700,000,000</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
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.14709			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			9.32000	102.35198	9.32000	102.32651			0.00	0	0
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.38075			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	100.47517			0.00	0	0
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB013 On 21/11/2018 Spot Bond			9.51500	96.17415	9.51500	96.14986			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			7.21500	102.36569	7.21500	102.34598			0.00	0	230,000,000
<b>Total AB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
<b>Total For AB06</b>									<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.82012			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			8.82000	104.77894	8.82000	104.75438			0.00	0	500,000,000
<b>Total AB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AB09</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABCPI2 On 20/09/2014 Spot Bond			1.28000	136.65391	1.28000	136.59001			0.00	0	0
<b>Total ABCPI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			2.24000	127.80404	2.24000	268.09472			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	100.35380			0.00	300,000,000	100,000,000
<b>Total ABFN04 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For ABFN04</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.32824			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	99.90685				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	99.90286				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	99.90006				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.25051				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	101.34818				0.00	0	0
<b>Total ABFN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.18879				0.00	0	0
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL10A On 15/03/2015 Spot Bond			7.87500	105.39382	7.87500	105.37170				0.00	0	370,000,000
<b>Total ABL10A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>370,000,000</b>
<b>Total For ABL10A</b>										<b>0.00</b>	<b>0</b>	<b>370,000,000</b>
ABL10B On 15/03/2015 Spot Bond				100.00000	0.00000	100.35003				0.00	0	0
<b>Total ABL10B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL10B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11A On 29/09/2014 Spot Bond			7.61000	102.44326	7.61000	102.42237				0.00	0	0
<b>Total ABL11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11B On 29/09/2014 Spot Bond				100.00000	0.00000	101.90546				0.00	0	0
<b>Total ABL11B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL11B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL12B On 08/03/2015 Spot Bond				100.00000	0.00000	100.30436				0.00	0	20,000,000
<b>Total ABL12B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For ABL12B</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	101.40035				0.00	0	0
<b>Total ABL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	101.23003			0.00	0	30,000,000
<b>Total ABL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For ABL14</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	101.46586			0.00	0	10,000,000
<b>Total ABL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABL15</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	101.67477			0.00	0	0
<b>Total ABL16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	99.75490			0.00	0	0
<b>Total ABL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL18 On 25/09/2015 Spot Bond				100.00000	0.00000	102.34353			0.00	0	0
<b>Total ABL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL19 On 25/09/2018 Spot Bond				100.00000	0.00000	102.10842			0.00	0	0
<b>Total ABL19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI03 On 15/03/2015 Spot Bond			2.94000	128.89953	2.94000	128.83355			0.00	0	0
<b>Total ABLI03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI04 On 11/10/2016 Spot Bond			4.03000	117.10113	4.03000	117.03770			0.00	0	40,000,000
<b>Total ABLI04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For ABLI04</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
ABLI05 On 18/02/2018 Spot Bond			4.78000	103.60129	4.78000	103.54294			0.00	0	0
<b>Total ABLI05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI06 On 19/07/2020 Spot Bond			5.92000	106.49973	5.92000	106.43650			0.00	0	0
<b>Total ABLI06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2J On 13/07/2016 Spot Bond			11.22000	114.19424	11.22000	114.15981			0.00	0	0
<b>Total ABLS2A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS2A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2I On 13/07/2016 Spot Bond				100.00000	0.00000	101.94136			0.00	0	0
<b>Total ABLS2B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS2B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	101.94678			0.00	0	0
<b>Total ABL3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	102.04730			0.00	0	0
<b>Total ABL4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	102.14488			0.00	0	11,400,000
<b>Total ABL5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,400,000</b>
<b>Total For ABL5</b>									<b>0.00</b>	<b>0</b>	<b>11,400,000</b>
ABLSI1 On 29/06/2019 Spot Bond			4.53000	113.68341	4.53000	113.62024			0.00	0	0
<b>Total ABLSI1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLSI1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN03I On 12/03/2015 Spot Bond			100.00000	54.36951	100.00000	54.23780			0.00	0	0
<b>Total ABN03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			1.98000	169.55336	1.98000	169.47087			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	158.66901	2.76000	158.58841			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			2.01000	174.15808	2.01000	174.07317			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>
ABN12 On 22/07/2014 Spot Bond			7.91000	105.18049	7.91000	105.18049			0.00	0	0
<b>Total ABN12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.80500	181.63078	1.80500	181.54328			0.00	0	0
<b>Total ABN14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			8.21625	75.07816	8.21625	75.02945			0.00	0	0
<b>Total ABN33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			8.21625	75.07816	8.21625	75.02945			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	90.45000				0.00	0	0
<b>Total ABN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	99.78281				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	93.32000				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	92.19000				0.00	0	0
<b>Total ABN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.86000				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	88.70000				0.00	0	0
<b>Total ABN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	88.17000				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	101.20454				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	101.13174				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	87.69000				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			7.15000	100.61692	7.15000	100.59750				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.59000				0.00	0	0
<b>Total ABN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	91.23000				0.00	0	0
<b>Total ABN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	88.89000				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	101.41484				0.00	0	0
<b>Total ABN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN56 On 15/09/2015 Spot Bond			7.40500	110.45186	7.40500	110.43003				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	101.18414				0.00	0	0
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	85.79000				0.00	0	0
<b>Total ABN59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	85.54000				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			2.54000	95.72958	2.54000	106.50413				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			2.50000	101.68464	2.50000	155.42111				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			2.40500	116.23562	2.40500	206.46109				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	84.93000				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			9.69500	90.91829	9.69500	90.84814				0.00	0	0
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	94.48000				0.00	0	0
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	98.47000				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	103.57786				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	90.68000				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	101.44000				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	106.02678	9.63000	105.99939				0.00	0	0
<b>Total ABN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	111.12000				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			9.60500	106.21457	9.60500	111.36762				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN80 On 31/03/2021 Spot Bond			9.02500	89.97251	9.02500	89.90744				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	102.73000				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	99.84000				0.00	0	0
<b>Total ABN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.70000	105.50345	9.70000	110.65612				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	88.75000				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	100.01932				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	100.86049				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			8.42000	106.96144	8.42000	106.93747				0.00	0	1,460,000,000
<b>Total ABS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,460,000,000</b>
<b>Total For ABS10</b>										<b>0.00</b>	<b>0</b>	<b>1,460,000,000</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
ABS11 On 09/04/2021 Spot Bond			9.03000	103.65578	9.03000	103.63076			9,030,000,000,000.00	1,000,000,000	500,000,000
<b>Total ABS11 SPOT</b>									<b>9,030,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ABS11</b>									<b>9,030,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ABS5 On 01/05/2015 Spot Bond			7.06500	101.99665	7.06500	101.97741			0.00	0	510,000,000
<b>Total ABS5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
<b>Total For ABS5</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
ABS6 On 01/06/2020 Spot Bond			8.95500	96.83102	8.95500	96.80785			0.00	0	610,000,000
<b>Total ABS6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>610,000,000</b>
<b>Total For ABS6</b>									<b>0.00</b>	<b>0</b>	<b>610,000,000</b>
ABS7 On 11/09/2026 Spot Bond			9.82500	95.01256	9.82500	94.98780			19,650,000,000,000.00	2,000,000,000	1,000,000,000
<b>Total ABS7 SPOT</b>									<b>19,650,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For ABS7</b>									<b>19,650,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
ABS9 On 17/03/2016 Spot Bond			7.76500	104.81318	7.76500	104.79149			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>
ABSI1 On 11/06/2014 Spot Bond			2.15000	132.80330	2.15000	132.74584			0.00	0	0
<b>Total ABSI1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI2 On 07/12/2023 Spot Bond			2.05000	215.03383	2.05000	272.04877			0.00	0	0
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI3 On 31/01/2017 Spot Bond			1.22000	126.15329	1.22000	128.78660			0.00	0	0
<b>Total ABSI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			2.07000	128.04524	2.07000	130.42548			0.00	0	0
<b>Total ABSI4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00286	100.00000	0.00285			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	47.83216	100.00000	47.71501			0.00	0	0
<b>Total ACL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02£ On 15/09/2015 Spot Bond			11.56500	105.45677	11.56500	105.42455			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL029 On 20/08/2015 Spot Bond				100.00000	0.00000	100.61776				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>
ACL02U On 20/03/2018 Spot Bond			100.00000	4.32401	100.00000	4.31353				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>
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	100.63321				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>
ACL036 On 20/08/2015 Spot Bond				100.00000	0.00000	100.85181				0.00	0	0
<b>Total ACL036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03U On 20/03/2016 Spot Bond			100.00000	25.77308	100.00000	25.71064				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	100.60230				0.00	0	0
<b>Total ACL042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond			11.00000	63.45144	11.00000	63.39704				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	16.49477	100.00000	16.45481				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	99.82608				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	99.80819				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	99.83406				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	99.82866				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	99.82629				0.00	0	0
<b>Total ACL081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.94493				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	102.94493				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	102.96247				0.00	0	0
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL085 On 20/12/2015 Spot Bond				100.00000	0.00000	99.83840				0.00	0	0
<b>Total ACL085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.96247				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	102.92739				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	89.62526				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	99.84135				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	101.63458			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	99.83195			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	99.82632			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	99.82413			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	99.82846			0.00	0	0
<b>Total ACL098 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	99.83841			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			9.47500	102.04843	9.47500	101.97056			0.00	0	0
<b>Total ACL104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.96574			0.00	0	0
<b>Total ACL118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	101.65248			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 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ACL122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	83.33092			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	163.41683			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	163.45702				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	99.83399				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	100.48010				0.00	0	0
<b>Total ACL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL131 On 18/08/2014 Spot Bond				100.00000	0.00000	100.48010				0.00	0	0
<b>Total ACL131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL133 On 26/08/2014 Spot Bond				100.00000	0.00000	100.34568				0.00	0	0
<b>Total ACL133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	99.83938				0.00	0	0
<b>Total ACL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL135 On 20/09/2014 Spot Bond				100.00000	0.00000	99.84068				0.00	0	0
<b>Total ACL135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.88847				0.00	0	0
<b>Total ACL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.21351				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	100.88903				0.00	0	0
<b>Total ACL138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	102.92080				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	103.50739				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	99.88046			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	101.79312			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	99.75045			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	99.83336			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	99.83701			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	99.85430			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	99.85795			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	99.85086			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	99.83744			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	99.84497			0.00	0	0
<b>Total ACL157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	99.85365			0.00	0	0
<b>Total ACL158 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL158</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	99.85129			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161 On 20/03/2022 Spot Bond			10.23000	102.33122	10.23000	102.30348			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	99.84874			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	99.85258			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	126.59596			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			9.59000	100.63746	9.59000	100.61157			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	99.83802			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	113.12937	1.75000	113.20199			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	99.85150			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	99.85089			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	99.78813			0.00	0	0
<b>Total ACL173 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	99.78130			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	99.79495			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL178 On 20/09/2014 Spot Bond				100.00000	0.00000	99.78267				0.00	0	0
<b>Total ACL178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	100.44868				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	101.81516				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	101.78733				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	99.77994				0.00	0	600,000,000
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.02129				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	99.78267				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	99.84172				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	99.83240				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	99.82959				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	99.85242				0.00	0	0
<b>Total ACL191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	99.84919				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	99.82903			0.00	0	0
<b>Total ACL193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	99.82903			0.00	0	0
<b>Total ACL194 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	99.75949			0.00	0	0
<b>Total ACL195 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	99.78676			0.00	0	0
<b>Total ACL196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	99.81865			0.00	0	0
<b>Total ACL197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.11330			0.00	0	0
<b>Total ACL198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	99.75949			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	92.50406			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	99.82538			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	99.77039			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	118.60685			0.00	0	0
<b>Total ACL203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	119.45939			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL208 On 20/03/2016 Spot Bond				100.00000	0.00000	99.80039				0.00	0	0
<b>Total ACL205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	99.80231				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.43169				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	99.79713				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.79631				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	99.78813				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	99.80013				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	99.80039				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	99.83597				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	100.61705				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	100.94532				0.00	0	0
<b>Total ADCB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	101.73322				0.00	0	0
<b>Total ADCP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ADCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	100.00000				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>
ADCP1 On 03/07/2014 Spot Bond			100.00000	98.82256	100.00000	98.56654				0.00	0	0
<b>Total ADCP1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01I On 18/11/2016 Spot Bond			100.00000	14.29544	100.00000	14.26081				0.00	0	0
<b>Total AER01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	100.38633				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	100.42624				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	100.45277				0.00	0	0
<b>Total AHF1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.01902				0.00	0	0
<b>Total AHF2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.12303				0.00	0	0
<b>Total AHF2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.26158				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	100.94553				0.00	0	0
<b>Total AHF3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/04/2016 Spot Bond			8.15500	98.32372	8.15500	98.30225				0.00	0	0
<b>Total AHF3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.22403			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	101.42785			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			8.57000	102.11428	8.57000	102.09100			0.00	0	0
<b>Total AIR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			9.30000	115.55489	9.30000	115.52619			0.00	0	0
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02U On 05/10/2014 Spot Bond			100.00000	95.48060	100.00000	95.15802			0.00	0	0
<b>Total AIR02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR03 On 09/03/2016 Spot Bond			7.21500	108.66797	7.21500	108.64704			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	91.62135	100.00000	91.39678			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			9.43500	99.19117	9.43500	99.16632			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	12.89088	100.00000	12.86236			0.00	0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			10.12500	99.41909	10.12500	99.39241			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			2.75000	160.28074	2.75000	160.19945			0.00	0	0
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.02030			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANG01: On 06/12/2014 Spot Bond				100.00000	0.00000	100.06957				0.00	0	0
<b>Total ANG011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01: On 06/06/2015 Spot Bond				100.00000	0.00000	100.10902				0.00	0	0
<b>Total ANG012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	101.07461				0.00	0	0
<b>Total ANG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 22/03/2016 Spot Bond				100.00000	0.00000	101.64817				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	100.35203				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	99.85118				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	99.79495				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	99.78261				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	100.07215				0.00	0	0
<b>Total ASN013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	104.32000				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	99.56000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.06410				0.00	0	0
<b>Total ASN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	99.99995				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	99.81404				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	99.81677				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	101.49139				0.00	0	0
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			9.06000	104.51674	9.06000	104.49143				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	101.58989				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	102.00034			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	101.32806			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	100.73437			0.00	0	2,000,000,000
<b>Total BAW17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For BAW17</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.51081			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			9.60000	100.01462	9.60000	99.98900		19,200,000,000,000.00		2,000,000,000	1,000,000,000
<b>Total BAW19 SPOT</b>								<b>19,200,000,000,000.00</b>		<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>								<b>19,200,000,000,000.00</b>		<b>2,000,000,000</b>	<b>1,000,000,000</b>
BAW2 On 02/10/2015 Spot Bond			7.37000	107.52231	7.37000	107.50105			0.00	0	100,000
<b>Total BAW2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For BAW2</b>									<b>0.00</b>	<b>0</b>	<b>100,000</b>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.62209			0.00	0	0
<b>Total BAW3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	101.47701			0.00	0	0
<b>Total BAW6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW7 On 02/10/2014 Spot Bond			7.59000	102.01040	7.59000	101.98967			0.00	0	0
<b>Total BAW7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			8.97000	104.65047	8.97000	104.62538			0.00	0	0
<b>Total BAW8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA01 On 31/03/2016 Spot Bond			11.08985	104.59425	11.08985	103.80116			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>
BAYA04 On 30/09/2015 Spot Bond			11.05546	102.74213	11.05546	102.56299			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA05 On 30/09/2015 Spot Bond			11.09651	102.66661	11.09651	102.51404				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>
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	102.09650				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>
BAYA07 On 31/12/2015 Spot Bond			11.13549	102.61850	11.13549	102.43448				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>
BAYA08 On 31/12/2017 Spot Bond			11.91102	102.01370	11.91102	101.97157				0.00	0	0
<b>Total BAYA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	102.14627				0.00	0	0
<b>Total BAYA09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	102.14627				0.00	0	0
<b>Total BAYA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	102.14634				0.00	0	0
<b>Total BAYA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA12 On 31/03/2016 Spot Bond			11.33985	101.76244	11.33985	101.89888				0.00	0	0
<b>Total BAYA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA13 On 31/03/2016 Spot Bond			11.26430	103.57658	11.26430	102.49912				0.00	0	0
<b>Total BAYA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA14 On 30/09/2015 Spot Bond			11.05546	102.74213	11.05546	102.56299				0.00	0	0
<b>Total BAYA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA15 On 30/06/2016 Spot Bond			11.20024	102.93371	11.20024	102.62929				0.00	0	0
<b>Total BAYA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA16 On 30/09/2016 Spot Bond			10.36404	97.31263	10.36404	102.08829				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	102.03683				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	102.02109				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	102.02109				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA20 On 30/09/2014 Spot Bond				100.00000	0.00000	101.91215				0.00	0	0
<b>Total BAYA20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	99.98174				0.00	0	0
<b>Total BAYA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA23 On 30/06/2017 Spot Bond			10.81504	101.34843	10.81504	101.65356				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond			11.74500	100.59101	11.74500	100.49509				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.96168				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>
BAYA26 On 30/09/2017 Spot Bond			11.67000	70.43623	11.67000	98.07221				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>
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	99.98173				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	101.84787				0.00	0	0
<b>Total BAYA29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2015 Spot Bond			9.28000	86.77129	9.28000	101.80554				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.93525				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond			11.46000	67.35031	11.46000	100.68273				0.00	0	0
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.87752				0.00	0	0
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.92563				0.00	0	0
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.92563				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.84542				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	101.85442				0.00	0	0
<b>Total BAYA37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	101.99676				0.00	0	0
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA40 On 30/09/2014 Spot Bond				100.00000	0.00000	101.80585				0.00	0	200,000,000
<b>Total BAYA40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For BAYA40</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.98174				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>
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.99676				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>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.85827				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.92745				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>
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.99685				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>
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	101.43976				0.00	0	0
<b>Total BAYA46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/03/2016 Spot Bond			14.08985	105.14896	14.08985	104.38093				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			15.31771	103.19944	15.31771	103.14562				0.00	0	0
<b>Total BAYB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 31/03/2017 Spot Bond			14.20166	102.94314	14.20166	102.87259				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>
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.54984				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>
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	102.54984				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>
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	102.54984				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>
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	102.64567				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>
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	102.21400				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC1U On 31/12/2016 Spot Bond			100.00000	17.06740	100.00000	17.03502				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1I On 30/06/2035 Spot Bond			100.00000	22.40863	100.00000	22.35375			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>
BAYD2I On 30/06/2035 Spot Bond			100.00000	20.39437	100.00000	20.34442			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>
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.58912	100.00000	12.55828			0.00	0	0
<b>Total BAYD3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.59482	100.00000	12.56431			0.00	0	0
<b>Total BAYD4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	15.22084	100.00000	15.18356			0.00	0	0
<b>Total BAYD5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.18860	100.00000	13.15630			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	100.97487			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	100.94724			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>
BCP3U On 30/06/2019 Spot Bond			100.00000	7.65303	100.00000	7.61518			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	7.65303	100.00000	7.61518			0.00	0	0
<b>Total BCP4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCP82I On 24/07/2014 Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0
<b>Total BCP82U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP82U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCP83I On 19/08/2014 Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0
<b>Total BCP83U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP83U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP84I On 05/09/2014 Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0
<b>Total BCP84U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP84U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			1.95000	105.52339	1.95000	178.05938			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			8.22000	93.35467	8.22000	146.86572			0.00	0	0
<b>Total BD0205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			8.22000	94.63831	8.22000	147.20523			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			8.60500	97.34328	8.60500	97.32087			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	100.01639			0.00	0	0
<b>Total BD311E SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	101.68929			0.00	0	0
<b>Total BD311F SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311F</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BEER02 On 28/03/2018 Spot Bond			8.06000	98.47104	8.06000	98.44990		1,612,000,000,000.00	200,000,000	100,000,000	
<b>Total BEER02 SPOT</b>								<b>1,612,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
<b>Total For BEER02</b>								<b>1,612,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.77946			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	101.01162			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	101.03241			0.00	0	0
<b>Total BG22A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22B1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.10170			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.17095				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	101.36439				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>
BG22YI On 21/07/2016 Spot Bond			100.00000	15.28453	100.00000	15.24709				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	100.81741				0.00	0	0
<b>Total BG32A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.85822				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	100.87570				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	100.88153				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	100.95141				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.04449				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	14.95090	100.00000	14.91429				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	14.95090	100.00000	14.91429				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	99.91114				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	99.90379				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	99.90178				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			8.52000	102.80422	8.52000	102.78092				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	99.89578				0.00	0	0
<b>Total BG42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	99.88501				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	10.68546	100.00000	10.65957				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	10.68546	100.00000	10.65957				0.00	0	0
<b>Total BG42YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID01 On 06/08/2014 Spot Bond			6.08000	104.15809	6.08000	104.14089				0.00	0	70,000,000
<b>Total BID01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For BID01</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.94550				0.00	0	0
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC3E On 05/08/2014 Spot Bond				100.00000	0.00000	99.02081				0.00	0	0
<b>Total BIDC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC3E On 04/09/2014 Spot Bond				100.00000	0.00000	98.49253				0.00	0	0
<b>Total BIDC39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC4C On 16/10/2014 Spot Bond				100.00000	0.00000	97.77139				0.00	0	0
<b>Total BIDC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.38615				0.00	0	0
<b>Total BLG1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.44832				0.00	0	0
<b>Total BLG1A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.34471				0.00	0	0
<b>Total BLG1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.36233				0.00	0	0
<b>Total BLG1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.39432				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	100.52681				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	100.82469				0.00	0	0
<b>Total BLG1F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR11L On 19/06/2015 Spot Bond			100.00000	44.62578	100.00000	44.51767				0.00	0	0
<b>Total BSR11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01L On 30/09/2016 Spot Bond			100.00000	21.02291	100.00000	20.97142				0.00	0	0
<b>Total BUS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	99.85924				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	100.50224				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			7.41000	103.51585	7.41000	103.49542				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08 On 02/11/2016 Spot Bond			9.62000	110.93240	9.62000	110.90408			0.00	0	270,000,000
<b>Total CBL08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
<b>Total For CBL08</b>									<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.30647			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			9.27000	103.19625	9.27000	103.17084			0.00	0	630,000,000
<b>Total CBL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>630,000,000</b>
<b>Total For CBL11</b>									<b>0.00</b>	<b>0</b>	<b>630,000,000</b>
CBL12 On 06/09/2018 Spot Bond			11.37000	102.84209	11.37000	102.81118			0.00	0	0
<b>Total CBL12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.15081			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			11.62000	103.93374	11.62000	103.90131			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	100.65760			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			9.51000	100.47835	9.51000	100.45299			0.00	0	300,000
<b>Total CBL16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000</b>
<b>Total For CBL16</b>									<b>0.00</b>	<b>0</b>	<b>300,000</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.56230			0.00	0	0
<b>Total CBL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			12.06000	99.54245	12.06000	99.51025			0.00	0	0
<b>Total CBL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.84974			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	99.86614			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.73785			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			10.35000	92.84424	10.35000	92.81878			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			10.05000	114.39159	10.05000	120.62718			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			9.90000	110.76103	9.90000	110.73180			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			9.23000	115.68529	9.23000	115.65693			0.00	0	0
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.04315			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			11.87000	102.76205	11.87000	102.72986			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	100.65525			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	102.15997			0.00	0	0
<b>Total CGR13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	100.86591			0.00	0	0
<b>Total CGR14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR7 On 22/07/2014 Spot Bond				100.00000	0.00000	101.91637			0.00	0	0
<b>Total CGR7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	102.19138			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.14699				0.00	0	0
<b>Total CIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.23513				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>
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	100.82971				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	100.82111				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	100.86654				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	100.66768				0.00	0	0
<b>Total CLN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	99.83409				0.00	0	0
<b>Total CLN170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	100.92043				0.00	0	0
<b>Total CLN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN183 On 15/06/2016 Spot Bond				100.00000	0.00000	99.87302				0.00	0	0
<b>Total CLN183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	104.54106	10.11000	104.51258				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN185 On 15/06/2016 Spot Bond				100.00000	0.00000	99.87302				0.00	0	0
<b>Total CLN185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.32681				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187 On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN187 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN187</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN191 On 23/08/2016 Spot Bond			2.76000	118.36006	2.76000	118.29989			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>
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	104.44527			0.00	0	0
<b>Total CLN192 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 29/08/2021 Spot Bond			3.14000	115.39368	3.14000	118.25862			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>
CLN194 On 31/08/2016 Spot Bond			8.25000	102.33350	8.25000	102.31101			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>
CLN195 On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN195 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN195</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	99.87302			0.00	0	0
<b>Total CLN196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN197 On 15/06/2016 Spot Bond				100.00000	0.00000	99.87302			0.00	0	0
<b>Total CLN197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			3.10000	123.51000	3.10000	117.84466			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>
CLN199 On 13/09/2016 Spot Bond			2.40000	123.29697	2.40000	117.64361			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>
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	99.76231			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>
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	101.35568			0.00	0	0
<b>Total CLN213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN214 On 12/10/2014 Spot Bond				100.00000	0.00000	101.13820				0.00	0	0
<b>Total CLN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 17/10/2016 Spot Bond			8.46500	101.42277	8.46500	101.39980				0.00	0	0
<b>Total CLN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	101.47483				0.00	6,300,000,000	6,300,000,000
<b>Total CLN216 SPOT</b>										<b>0.00</b>	<b>6,300,000,000</b>	<b>6,300,000,000</b>
<b>Total For CLN216</b>										<b>0.00</b>	<b>6,300,000,000</b>	<b>6,300,000,000</b>
CLN217 On 11/10/2014 Spot Bond				100.00000	0.00000	101.45470				0.00	0	0
<b>Total CLN217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.01212				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>
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	101.06708				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>
CLN221 On 20/10/2016 Spot Bond			8.51500	101.52875	8.51500	101.50562				0.00	0	0
<b>Total CLN221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN222 On 20/10/2016 Spot Bond			8.51500	101.52875	8.51500	101.50562				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>
CLN223 On 15/06/2014 Spot Bond				100.00000	0.00000	103.59229				0.00	0	0
<b>Total CLN223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN224 On 15/06/2014 Spot Bond				100.00000	0.00000	104.07515				0.00	0	0
<b>Total CLN224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN225 On 09/12/2016 Spot Bond			8.56500	100.34589	8.56500	100.32290				0.00	0	0
<b>Total CLN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	99.82978				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	99.81125				0.00	0	0
<b>Total CLN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	101.08378				0.00	0	0
<b>Total CLN230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 17/01/2015 Spot Bond				100.00000	0.00000	101.08378				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>
CLN232 On 20/06/2014 Spot Bond			100.17539	98.11504	100.17539	97.85154				0.00	0	0
<b>Total CLN232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN236 On 15/06/2016 Spot Bond				100.00000	0.00000	99.86306				0.00	0	0
<b>Total CLN236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	100.58331				0.00	0	0
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	99.82745				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN240 On 24/02/2015 Spot Bond				100.00000	0.00000	100.34150				0.00	0	0
<b>Total CLN240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	100.36296				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN242 On 24/02/2019 Spot Bond			9.35000	102.78971	9.35000	102.76377				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 24/02/2019 Spot Bond			9.35000	102.78971	9.35000	102.76377				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.34143				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.34235				0.00	0	0
<b>Total CLN245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	93.24555				0.00	0	0
<b>Total CLN246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	100.55443				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	99.90967				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>
CLN248 On 24/02/2017 Spot Bond				100.00000	0.00000	100.54399				0.00	0	0
<b>Total CLN249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN249 On 26/03/2015 Spot Bond				100.00000	0.00000	101.87592				0.00	0	0
<b>Total CLN250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.87592				0.00	0	0
<b>Total CLN251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	101.87592				0.00	0	0
<b>Total CLN252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.87592				0.00	0	0
<b>Total CLN253 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN253</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.87592				0.00	0	0
<b>Total CLN254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.97485				0.00	0	0
<b>Total CLN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	102.13288				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.25703				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>
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.25703				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>
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.25703				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>
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	102.25703				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>
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	102.14315				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>
CLN262 On 26/03/2019 Spot Bond			9.39000	103.02856	9.39000	103.00287				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>
CLN264 On 18/08/2014 Spot Bond				100.00000	0.00000	100.41934				0.00	0	0
<b>Total CLN264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	101.44538				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>
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	99.80511				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>
CLN270 On 24/02/2017 Spot Bond				100.00000	0.00000	100.44978				0.00	0	0
<b>Total CLN270 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN270</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.23870				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>
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.24039				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.31864			0.00	0	0
<b>Total CLN274 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	100.42538			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>
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	100.41018			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>
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	100.53212			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>
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	102.72106			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>
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	100.01526			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>
CLN281 On 21/06/2015 Spot Bond				100.00000	0.00000	99.79467			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>
CLN282 On 27/06/2015 Spot Bond				100.00000	0.00000	101.48747			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>
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	99.79768			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>
CLN284 On 20/06/2017 Spot Bond				100.00000	0.00000	99.76630			0.00	0	0
<b>Total CLN284 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN284</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN285 On 20/06/2017 Spot Bond				100.00000	0.00000	99.76630			0.00	0	0
<b>Total CLN285 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN285</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN286 On 20/06/2017 Spot Bond				100.00000	0.00000	99.76630			0.00	0	0
<b>Total CLN286 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN286</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN287 On 20/06/2017 Spot Bond				100.00000	0.00000	99.76630				0.00	0	0
<b>Total CLN287 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN287</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.09226				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>
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	100.83361				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>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	102.11980				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>
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.85831				0.00	0	0
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	104.08896				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>
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	101.71851				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>
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	101.83702				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>
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	101.58448				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>
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	99.81751				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>
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.71856				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>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.71856				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN29( On 30/06/2017 Spot Bond				100.00000	0.00000	101.66569				0.00	0	0
<b>Total CLN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	124.12478				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	101.31362				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>
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	124.94544				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	123.51037				0.00	0	0
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	124.40585				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31( On 20/03/2018 Spot Bond				100.00000	0.00000	120.67461				0.00	0	0
<b>Total CLN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	121.09349				0.00	0	0
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31 On 14/11/2022 Spot Bond				100.00000	0.00000	100.62083				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31 On 14/11/2022 Spot Bond			10.97500	93.00406	10.97500	92.97706				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31 On 20/03/2023 Spot Bond			11.49500	94.51817	11.49500	94.48947				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31( On 30/06/2017 Spot Bond				100.00000	0.00000	101.58860				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	99.75621				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	100.60646				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	100.98885				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	100.94833				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 30/04/2018 Spot Bond			8.80500	101.02246	8.80500	101.01193				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	99.78676				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>
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	102.64742				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>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	117.76685				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>
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	99.77667				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>
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	99.77257				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>
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	99.75676				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.80568				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	102.52775				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>
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	102.52775				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>
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	102.52775				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>
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	99.80834				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>
CLN333 On 21/06/2014 Spot Bond				100.00000	0.00000	99.80644				0.00	0	0
<b>Total CLN333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN333</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN334 On 19/07/2014 Spot Bond				100.00000	0.00000	100.92151				0.00	0	0
<b>Total CLN334 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN334</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	101.58860				0.00	0	0
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN336 On 20/09/2015 Spot Bond				100.00000	0.00000	106.88199				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>
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	106.97322				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>
CLN338 On 23/06/2014 Spot Bond				100.00000	0.00000	101.48415				0.00	0	0
<b>Total CLN338 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN338</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.90374				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>
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	99.71670				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	101.59824				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>
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	99.75423				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>
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	99.79952				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	99.84920				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>
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	99.76439				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>
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.89473				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>
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	100.59409				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>
CLN348 On 23/06/2014 Spot Bond				100.00000	0.00000	101.47352				0.00	0	0
<b>Total CLN348 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN348</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	101.55004				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.89043				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>
CLN351 On 24/02/2017 Spot Bond				100.00000	0.00000	100.39469				0.00	0	0
<b>Total CLN351 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN351</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN352 On 24/02/2017 Spot Bond				100.00000	0.00000	100.39469				0.00	0	0
<b>Total CLN352 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN352</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	100.26251				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	99.67776				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 24/02/2017 Spot Bond				100.00000	0.00000	100.42424				0.00	0	0
<b>Total CLN356 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN356</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35 On 24/02/2017 Spot Bond				100.00000	0.00000	100.41046				0.00	0	0
<b>Total CLN357 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN357</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	100.87173				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	100.98254				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	99.80640				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	103.38065	10.55000	102.37454				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			10.15500	105.79099	10.15500	104.78793				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	101.66716				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36 On 06/08/2023 Spot Bond				100.00000	0.00000	100.88212				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			12.29500	107.99472	12.29500	106.75003			0.00	0	0
<b>Total CLN365 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.91936			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>
CLN367 On 06/08/2023 Spot Bond			12.32500	106.46662	12.32500	106.42982		369,750,000,000.00		30,000,000	30,000,000
<b>Total CLN367 SPOT</b>								<b>369,750,000,000.00</b>		<b>30,000,000</b>	<b>30,000,000</b>
<b>Total For CLN367</b>								<b>369,750,000,000.00</b>		<b>30,000,000</b>	<b>30,000,000</b>
CLN368 On 26/07/2022 Spot Bond			10.75500	105.83087	10.75500	105.79666		215,100,000,000.00		20,000,000	20,000,000
<b>Total CLN368 SPOT</b>								<b>215,100,000,000.00</b>		<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For CLN368</b>								<b>215,100,000,000.00</b>		<b>20,000,000</b>	<b>20,000,000</b>
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	100.91936		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>
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.93303		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>
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	99.74040		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>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	99.76140		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>
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.33881		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>
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	99.78676		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>
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	101.15371		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>
CLN376 On 20/03/2021 Spot Bond			9.65000	102.78483	9.65000	102.75255		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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.40423				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	99.76357				0.00	0	1,000,000,000
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	38.51777	7.01000	39.11393				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	155.13284				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			8.60500	97.34328	8.60500	135.52580				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			8.22000	33.42091	8.22000	146.86572				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			8.22000	33.83576	8.22000	147.20523				0.00	0	0
<b>Total CLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	90.52291				0.00	0	0
<b>Total CLNF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	90.44188				0.00	0	0
<b>Total CLNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.38871				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>
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	101.38871				0.00	0	0
<b>Total CLNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01 On 20/09/2016 Spot Bond				100.00000	0.00000	99.82759			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>
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	99.83970			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>
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	99.83737			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>
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	99.78267			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>
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.98885			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>
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	99.80285			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>
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	99.79221			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>
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	99.79358			0.00	0	0
<b>Total CLNF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.39898			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	101.32537			0.00	0	0
<b>Total COH002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			9.01500	108.64917	9.01500	106.13668			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			8.97000	100.29117	8.97000	100.26712		28,434,900,000,000.00	3,170,000,000	2,460,000,000	
<b>Total COJ04 SPOT</b>								<b>28,434,900,000,000.00</b>	<b>3,170,000,000</b>	<b>2,460,000,000</b>	
<b>Total For COJ04</b>								<b>28,434,900,000,000.00</b>	<b>3,170,000,000</b>	<b>2,460,000,000</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
COJ05 On 05/06/2023 Spot Bond			10.26000	111.49712	10.26000	111.46664				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			8.36500	103.48038	8.36500	103.45721			83,650,000,000,000.00		10,000,000,000	10,500,000,000
<b>Total COJ06 SPOT</b>									<b>83,650,000,000,000.00</b>		<b>10,000,000,000</b>	<b>10,500,000,000</b>
<b>Total For COJ06</b>									<b>83,650,000,000,000.00</b>		<b>10,000,000,000</b>	<b>10,500,000,000</b>
COJ07 On 23/03/2021 Spot Bond			9.85000	106.89080	9.85000	106.86287				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			9.93500	101.63848	9.93500	101.61156				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			10.28500	95.03937	10.28500	95.01333				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			10.95000	96.66913	10.95000	96.64097				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			10.95000	89.66042	10.95000	89.63430				0.00	0	0
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	100.46610				0.00	0	0
<b>Total CPL002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.31159				0.00	0	0
<b>Total CPL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.20406				0.00	0	0
<b>Total CPL005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.80712				0.00	0	0
<b>Total CPL007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.17000	103.74524	11.17000	103.86862				0.00	0	29,000,000,000
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,000,000,000</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>29,000,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN38U On 10/06/2018 Spot Bond			100.00000	11.24614	100.00000	11.21889			0.00	0	0
<b>Total DEN38U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.87139			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			8.24500	97.47531	8.24500	97.45392			0.00	0	0
<b>Total DENG44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	100.24554			0.00	0	0
<b>Total DENG50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	100.11442			0.00	0	0
<b>Total DENG51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	100.32760			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>
DLT01U On 28/11/2014 Spot Bond			100.00000	70.83431	100.00000	70.70166			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	100.01220			0.00	0	0
<b>Total DLTB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC03 On 06/08/2014 Spot Bond				100.00000	0.00000	100.59692			0.00	0	0
<b>Total DLTC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total DLTC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	101.81533			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	99.71724			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	101.66620			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>
DRD03 On 03/07/2014 Spot Bond				100.00000	0.00000	101.96141			0.00	0	0
<b>Total DRD03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	102.05667			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>
DV21 On 15/06/2016 Spot Bond			7.24500	114.15640	7.24500	114.13408			0.00	0	660,000,000
<b>Total DV21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
<b>Total For DV21</b>									<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
DV22 On 07/02/2020 Spot Bond			8.49500	107.48558	8.49500	107.46088	42,510,552,424,500.00	5,004,185,100	4,004,185,100	4,004,185,100	
<b>Total DV22 SPOT</b>							<b>12,510,552,424,500.00</b>	<b>5,004,185,100</b>	<b>4,004,185,100</b>	<b>4,004,185,100</b>	
<b>Total For DV22</b>							<b>12,510,552,424,500.00</b>	<b>5,004,185,100</b>	<b>4,004,185,100</b>	<b>4,004,185,100</b>	
DV23 On 27/02/2023 Spot Bond			9.03500	108.63397	9.03500	108.60745	43,478,132,132,500.00	4,812,189,500	4,112,189,500		
<b>Total DV23 SPOT</b>							<b>13,478,132,132,500.00</b>	<b>4,812,189,500</b>	<b>4,112,189,500</b>		
<b>Total For DV23</b>							<b>13,478,132,132,500.00</b>	<b>4,812,189,500</b>	<b>4,112,189,500</b>		
DV24 On 18/02/2024 Spot Bond			9.14500	106.50545	9.14500	106.47915		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			9.67500	106.47646	9.67500	106.44868	5,805,000,000,000.00	600,000,000	300,000,000		
<b>Total DV29 SPOT</b>							<b>5,805,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>		
<b>Total For DV29</b>							<b>5,805,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>		
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	100.00426		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>	
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.43741		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	99.89863		0.00	0	0	
<b>Total DVF17 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DVF17</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
E170 On 01/08/2020 Spot Bond			8.14500	130.35683	8.14500	130.32809	32,580,000,000,000.00	4,000,000,000	2,000,000,000		
<b>Total E170 SPOT</b>							<b>12,580,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>		
<b>Total For E170</b>							<b>12,580,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	102.66387			0.00	0	0
<b>Total EDC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total EFC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total EFC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total EFC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total EFC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			0.10000	104.39324	0.10000	135.02958			0.00	0	2,000,000,000
<b>Total EL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For EL15</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
EL28 On 02/05/2028 Spot Bond			1.93000	122.14323	1.93000	122.08402		1,737,000,000,000.00		900,000,000	2,400,000,000
<b>Total EL28 SPOT</b>								<b>1,737,000,000,000.00</b>		<b>900,000,000</b>	<b>2,400,000,000</b>
<b>Total For EL28</b>								<b>1,737,000,000,000.00</b>		<b>900,000,000</b>	<b>2,400,000,000</b>
EL29 On 19/11/2029 Spot Bond			1.94000	109.69398	1.94000	109.64077			0.00	0	0
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			2.08500	108.83210	2.08500	108.77878			0.00	0	0
<b>Total EL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			2.10500	100.46993	2.10500	100.42071			0.00	0	0
<b>Total EL31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			9.75000	107.61398	9.75000	107.58569			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			9.60000	108.17497	9.60000	108.14741			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM03 On 04/05/2024 Spot Bond			10.00000	101.38118	10.00000	101.35430				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			10.36500	91.86634	10.36500	95.11951				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			10.52500	102.70963	10.52500	102.20439				0.00	0	4,666,666,200
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,666,666,200</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>4,666,666,200</b>
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.47647				0.00	0	400,000,000
<b>Total EPF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For EPF001</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.02671				0.00	0	0
<b>Total EPF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	99.98347				0.00	0	0
<b>Total EPFC08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	100.62600				0.00	0	0
<b>Total EPFC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	100.38696				0.00	0	0
<b>Total EPFC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.38989				0.00	0	0
<b>Total EPFC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ185U On 11/06/2014 Spot Bond			100.00000	66.66668	100.00000	66.66667				0.00	0	0
<b>Total EQ185U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ185U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ205U On 10/09/2014 Spot Bond			100.00000	80.39648	100.00000	80.21978				0.00	0	0
<b>Total EQ205U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ205U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ206U On 15/10/2014 Spot Bond			100.00000	77.17809	100.00000	77.02059				0.00	0	0
<b>Total EQ206U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ206U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQ207I On 14/08/2014 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0
<b>Total EQ207U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ207U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ208I On 11/07/2014 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
<b>Total EQ208U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ208U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ209I On 11/06/2015 Spot Bond			100.00000	53.58743	100.00000	100.00000				0.00	0	0
<b>Total EQ209U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ209U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS01 On 18/11/2014 Spot Bond			3.00000	128.84416	3.00000	128.77797				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			11.42500	107.24189	11.42500	107.20899				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	102.80755				0.00	0	0
<b>Total EQS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	101.03984				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	101.82842				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			10.04000	97.20433	10.04000	97.17831				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>
EQS08A On 04/10/2018 Spot Bond				100.00000	0.00000	101.46444				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.27320				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>
ERS3A8 On 17/11/2014 Spot Bond				100.00000	0.00000	100.54819				0.00	0	0
<b>Total ERS3A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B: On 17/08/2014 Spot Bond				100.00000	0.00000	100.50606			0.00	0	0
<b>Total ERS3B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B: On 17/11/2025 Spot Bond				100.00000	0.00000	100.44867			0.00	0	0
<b>Total ERS3B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C: On 17/08/2014 Spot Bond				100.00000	0.00000	100.55788			0.00	0	0
<b>Total ERS3C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C: On 17/11/2025 Spot Bond				100.00000	0.00000	100.49254			0.00	0	0
<b>Total ERS3C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/08/2014 Spot Bond				100.00000	0.00000	100.47036			0.00	0	0
<b>Total ERSA11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/08/2015 Spot Bond				100.00000	0.00000	100.48341			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	100.41641			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	100.43401			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	100.41288			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	100.42756			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>
ES15 On 30/08/2015 Spot Bond			6.82500	103.26713	6.82500	103.24820		2,730,000,000,000.00		400,000,000	500,000,000
<b>Total ES15 SPOT</b>								<b>2,730,000,000,000.00</b>		<b>400,000,000</b>	<b>500,000,000</b>
<b>Total For ES15</b>								<b>2,730,000,000,000.00</b>		<b>400,000,000</b>	<b>500,000,000</b>
ES18 On 20/04/2018 Spot Bond			7.80000	106.09245	7.80000	106.07027		98,312,671,080,000.00		12,604,188,600	10,514,188,600
<b>Total ES18 SPOT</b>								<b>98,312,671,080,000.00</b>		<b>12,604,188,600</b>	<b>10,514,188,600</b>
<b>Total For ES18</b>								<b>98,312,671,080,000.00</b>		<b>12,604,188,600</b>	<b>10,514,188,600</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
ES23 On 25/01/2023 Spot Bond			8.56500	112.44126	8.56500	112.41521			39,898,593,024,000.00	4,658,329,600	11,609,079,000
<b>Total ES23 SPOT</b>									<b>19,898,593,024,000.00</b>	<b>4,658,329,600</b>	<b>11,609,079,000</b>
<b>Total For ES23</b>									<b>19,898,593,024,000.00</b>	<b>4,658,329,600</b>	<b>11,609,079,000</b>
ES26 On 02/04/2026 Spot Bond			8.81000	94.56607	8.81000	94.54380			95,876,183,502,000.00	10,882,654,200	10,794,600,000
<b>Total ES26 SPOT</b>									<b>15,876,183,502,000.00</b>	<b>10,882,654,200</b>	<b>10,794,600,000</b>
<b>Total For ES26</b>									<b>15,876,183,502,000.00</b>	<b>10,882,654,200</b>	<b>10,794,600,000</b>
ES33 On 15/09/2033 Spot Bond			9.68000	82.93955	9.56000	83.81136			042,894,226,792,000.00	107,737,006,900	126,351,000,000
<b>Total ES33 SPOT</b>									<b>12,894,226,792,000.00</b>	<b>107,737,006,900</b>	<b>126,351,000,000</b>
<b>Total For ES33</b>									<b>12,894,226,792,000.00</b>	<b>107,737,006,900</b>	<b>126,351,000,000</b>
ES42 On 25/04/2042 Spot Bond			9.79500	88.81751	9.79500	88.79430			166,515,000,000,000.00	17,000,000,000	8,500,000,000
<b>Total ES42 SPOT</b>									<b>16,515,000,000,000.00</b>	<b>17,000,000,000</b>	<b>8,500,000,000</b>
<b>Total For ES42</b>									<b>16,515,000,000,000.00</b>	<b>17,000,000,000</b>	<b>8,500,000,000</b>
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.49589			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	100.51198			0.00	0	0
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.34941			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	101.11810			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	101.57073			0.00	0	0
<b>Total FIFB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	100.27539			0.00	0	0
<b>Total FIFC07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	101.14524			0.00	0	0
<b>Total FIFC09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	101.67290			0.00	0	0
<b>Total FIFC10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FR002L On 02/08/2023 Spot Bond			100.00000	11.34733	100.00000	11.31984				0.00	0	0
<b>Total FR002U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR003L On 02/08/2023 Spot Bond			100.00000	11.04292	100.00000	11.01616				0.00	0	0
<b>Total FR003U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	99.86020				0.00	0	0
<b>Total FR2A4A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.85445				0.00	0	0
<b>Total FR2A4B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	99.84299				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	99.83152				0.00	0	0
<b>Total FR2A4D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB03 On 15/09/2014 Spot Bond			6.66500	102.73656	6.66500	102.71812				0.00	0	850,000,000
<b>Total FRB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
<b>Total For FRB03</b>										<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
FRB05 On 21/12/2018 Spot Bond			9.46000	96.35092	9.46000	96.32645				0.00	0	0
<b>Total FRB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.03262				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	100.03256				0.00	0	0
<b>Total FRB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.02341				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	103.41205				0.00	0	0
<b>Total FRB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB11</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
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.22086			0.00	0	0
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.22462			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			10.35000	97.92235	10.35000	98.55832			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			11.26000	108.29661	11.26000	108.26402			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	100.48533			0.00	0	0
<b>Total FRBC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			2.17000	128.86541	2.17000	129.53834			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			2.08000	129.38749	2.08000	271.41985			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			2.25000	103.12350	2.25000	109.45691			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			2.48000	101.91869	2.48000	155.77910			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			2.29500	118.11959	2.29500	209.80934			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			7.67500	110.11715	7.67500	110.09461			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			7.90400	61.14872	7.90400	60.50285			0.00	0	0
<b>Total FRBZ01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 28/10/2024 Spot Bond			9.47400	39.09625	9.47400	38.20523			0.00	0	0
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0: On 10/12/2024 Spot Bond			9.71000	37.81729	9.71000	36.91034			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>
FRC02U On 02/03/2015 Spot Bond			100.00000	60.80205	100.00000	60.68669			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>
FRC10: On 24/02/2017 Spot Bond				100.00000	0.00000	100.53490			0.00	0	0
<b>Total FRC101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10: On 24/02/2017 Spot Bond				100.00000	0.00000	100.52036			0.00	0	0
<b>Total FRC105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10: On 24/02/2017 Spot Bond				100.00000	0.00000	100.52036			0.00	0	0
<b>Total FRC106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	100.18815			0.00	0	0
<b>Total FRC107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10: On 24/02/2017 Spot Bond				100.00000	0.00000	100.51172			0.00	0	0
<b>Total FRC108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	102.12688			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 15/06/2016 Spot Bond				100.00000	0.00000	99.86731			0.00	0	0
<b>Total FRC110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.82837			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	102.01667			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC114 On 20/06/2014 Spot Bond				100.00000	0.00000	102.32350			0.00	0	0
<b>Total FRC114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC115 On 20/06/2017 Spot Bond			7.47000	100.48160	7.47000	98.00000			0.00	0	0
<b>Total FRC115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC116 On 20/06/2017 Spot Bond			7.47000	100.48160	7.47000	100.00000			0.00	0	0
<b>Total FRC116 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC117 On 15/06/2016 Spot Bond				100.00000	0.00000	99.86930			0.00	0	0
<b>Total FRC117 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC117</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	101.95338			0.00	0	0
<b>Total FRC118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.85722			0.00	0	0
<b>Total FRC121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	99.79112			0.00	0	0
<b>Total FRC122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<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>
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	101.91984			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>
FRC125 On 20/09/2017 Spot Bond			6.00000	100.38688	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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.04726				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>
<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	102.54544				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	102.46729				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138 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>
FRC139 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>
FRC140 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>
FRC141 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>
FRC142 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>
FRC143 On 20/09/2017 Spot Bond			100.09221	16.70570	100.09221	16.66519			0.00	0	0
<b>Total FRC143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	101.73420			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>
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	113.81828			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>
FRC146 On 20/09/2014 Spot Bond				100.00000	0.00000	102.11743			0.00	0	0
<b>Total FRC146 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC146</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC147 On 20/09/2015 Spot Bond				100.00000	0.00000	102.37921			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>
FRC148 On 24/02/2017 Spot Bond				100.00000	0.00000	100.47940			0.00	0	0
<b>Total FRC148 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC148</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC149 On 20/09/2015 Spot Bond				100.00000	0.00000	105.94163			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	101.97065				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	101.99365				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	101.81224				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	101.81920				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	102.41146				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>
FRC15(On 11/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16(On 12/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16(On 20/12/2017 Spot Bond				100.00000	0.00000	101.78565				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	55.66314	13.22500	55.64346				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.67827				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	101.68051				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC167 On 20/03/2018 Spot Bond				100.00000	0.00000	102.56319			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>
FRC168 On 20/06/2018 Spot Bond				100.00000	0.00000	101.76104			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>
FRC169 On 31/01/2025 Spot Bond			3.49500	94.29159	3.49500	97.39797			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>
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.84157			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>
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	101.84157			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>
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	102.37771			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>
FRC173 On 30/06/2017 Spot Bond				100.00000	0.00000	101.58860			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>
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	99.84107			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>
FRC175 On 15/06/2016 Spot Bond				100.00000	0.00000	98.85941			0.00	0	0
<b>Total FRC175 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC175</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.72973			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>
FRC177 On 20/09/2018 Spot Bond				100.00000	0.00000	101.68722			0.00	0	0
<b>Total FRC177 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC178 On 06/08/2023 Spot Bond				100.00000	0.00000	100.87280			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17(On 20/09/2020 Spot Bond				100.00000	0.00000	101.99138			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	100.58790			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	100.86348			0.00	0	0
<b>Total FRC181 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18(On 26/01/2021 Spot Bond				100.00000	0.00000	101.00167			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	102.29978			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	101.80131			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	102.29755			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	101.66709			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 07/03/2017 Spot Bond				100.00000	0.00000	100.55128			0.00	0	0
<b>Total FRC187 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC187</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	101.81920			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	101.81920			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	99.91119			0.00	0	0
<b>Total FRC190 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19 On 02/04/2017 Spot Bond				100.00000	0.00000	101.40910				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	101.49050				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	101.22958				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	101.22958				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	101.48133				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	101.21484				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	101.20961				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	101.19658				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	101.20001				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	101.19420				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	101.08003				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	101.19420				0.00	0	0
<b>Total FRC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	101.07546			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	100.80775			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	102.65970	8.75000	100.82663			0.00	0	0
<b>Total FRC205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.41760			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>
FRC29 On 22/07/2014 Spot Bond				100.00000	0.00000	101.17774			0.00	0	0
<b>Total FRC29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.97749			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	101.96605			0.00	0	0
<b>Total FRC40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.04122			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>
FRC57 On 20/06/2014 Spot Bond				100.00000	0.00000	101.67915			0.00	0	0
<b>Total FRC57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.96217			0.00	0	0
<b>Total FRC61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			3.41000	118.59648	3.41000	119.09244			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	102.00279			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	102.02345				0.00	0	0
<b>Total FRC68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			3.39000	109.05959	3.39000	119.25307				0.00	0	0
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC70 On 20/09/2014 Spot Bond			1.56000	99.57866	1.56000	124.70626				0.00	0	0
<b>Total FRC70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			3.41000	106.24637	3.41000	119.09244				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			2.54000	103.16294	2.54000	124.56155				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			2.61000	103.98628	2.61000	129.41985				0.00	0	0
<b>Total FRC74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.08379				0.00	0	0
<b>Total FRC76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	95.85016				0.00	0	0
<b>Total FRC78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	99.85378				0.00	0	0
<b>Total FRC79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC82 On 15/06/2016 Spot Bond				100.00000	0.00000	99.85113				0.00	0	0
<b>Total FRC82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.73643				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	101.98905				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	104.96698			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	102.32879			0.00	0	0
<b>Total FRC86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	102.24157			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	101.87063			0.00	0	0
<b>Total FRC94A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	99.86439			0.00	0	0
<b>Total FRC95 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC95</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.86841			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	104.32198			0.00	0	0
<b>Total FRC97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	92.03319			0.00	0	0
<b>Total FRC98 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC98</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC99 On 24/02/2017 Spot Bond				100.00000	0.00000	94.46269			0.00	0	0
<b>Total FRC99 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC99</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	99.91453			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	10.23037	100.00000	10.20558			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	21.59088	100.00000	21.53858			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15 On 14/03/2015 Spot Bond			4.68000	146.47415	4.68000	146.39237			0.00	0	0
<b>Total FRI15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ14 On 20/07/2014 Spot Bond				100.00000	0.00000	101.34857			0.00	3,800,000,000	16,400,000,000
<b>Total FRJ14 SPOT</b>									<b>0.00</b>	<b>3,800,000,000</b>	<b>16,400,000,000</b>
<b>Total For FRJ14</b>									<b>0.00</b>	<b>3,800,000,000</b>	<b>16,400,000,000</b>
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.70405			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	102.88557			0.00	130,000,000	610,000,000
<b>Total FRJ16 SPOT</b>									<b>0.00</b>	<b>130,000,000</b>	<b>610,000,000</b>
<b>Total For FRJ16</b>									<b>0.00</b>	<b>130,000,000</b>	<b>610,000,000</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.73301			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	102.35795			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	101.70035			0.00	0	100,000,000
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	101.50596			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	99.90420			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>
FRS100 On 15/01/2024 Spot Bond				100.00000	0.00000	95.41956			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>
FRS101 On 31/01/2038 Spot Bond			2.42500	99.75196	2.42500	131.26724			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>
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.97399			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS101 On 23/01/2024 Spot Bond			10.38000	101.44615	10.38000	101.36050			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>
FRS104 On 23/01/2024 Spot Bond			10.38000	101.44615	10.38000	101.36050			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>
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	103.12000			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>
FRS106 On 22/10/2014 Spot Bond				100.00000	0.00000	100.69287			0.00	0	0
<b>Total FRS106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.95959			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			2.56500	97.71342	2.56500	105.99118			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			2.60500	200.70084	2.60500	200.53885			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			2.53500	106.64346	2.53500	106.56214			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	101.14050			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			2.63500	199.83454	2.63500	199.66849			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	101.06201			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			2.35000	108.05823	2.35000	108.42841			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS115 On 31/03/2038 Spot Bond			2.25000	100.00000	2.25000	101.07769				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>
FRS36 On 07/12/2023 Spot Bond			2.59000	124.42017	2.59000	260.98899				0.00	0	0
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			2.09000	129.28784	2.09000	271.21059				0.00	0	0
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			2.81000	122.34798	2.81000	256.63771				0.00	0	0
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			2.54000	102.45739	2.54000	126.31539				0.00	0	0
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.90243				0.00	0	0
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			2.07000	130.61728	2.07000	126.56146				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.09913				0.00	0	0
<b>Total FRS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.36265				0.00	0	0
<b>Total FRS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.78886				0.00	0	0
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.40500	106.11414	2.40500	106.06122				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	16.97987	104.97509	16.93691				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS73 On 12/06/2017 Spot Bond			101.07593	20.74373	101.07593	20.69299				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	12.29399	100.44759	12.26409				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>
FRS75 On 13/06/2014 Spot Bond				100.00000	0.00000	99.94644				0.00	0	0
<b>Total FRS75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS76 On 18/06/2017 Spot Bond			100.76967	17.84119	100.76967	20.80972				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			2.12500	113.54527	2.12500	113.48959				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			2.21000	98.75352	2.21000	109.87139				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	98.45235				0.00	0	0
<b>Total FRS86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			2.24000	98.47422	2.24000	109.56037				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.34593				0.00	0	0
<b>Total FRS88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			2.29000	127.31396	2.29000	338.37210				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS92 On 21/06/2014 Spot Bond				100.00000	0.00000	101.21823			0.00	0	0
<b>Total FRS92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	100.74865			0.00	0	0
<b>Total FRS93 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS93</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.70714			0.00	0	0
<b>Total FRS94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS95 On 11/08/2014 Spot Bond				100.00000	0.00000	100.67297			0.00	0	0
<b>Total FRS95 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS95</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.33468			0.00	0	0
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.22934			0.00	0	0
<b>Total FRS97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	101.33704			0.00	0	0
<b>Total FRS99 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS99</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX14 On 01/09/2014 Spot Bond			5.88000	102.92356	5.88000	102.90719			0.00	0	110,000,000
<b>Total FRX14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For FRX14</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
FRX15 On 14/03/2015 Spot Bond			6.67500	103.64482	6.67500	103.62632			0.00	0	100,000,000
<b>Total FRX15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRX15</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRX16 On 15/09/2016 Spot Bond			7.54500	102.86572	7.54500	102.84501			0.00	0	0
<b>Total FRX16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			7.97000	103.55187	7.97000	103.52988			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			8.17000	109.24084	8.17000	109.21694			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19 On 15/11/2019 Spot Bond			8.68500	102.03596	8.68500	102.01239			0.00	0	790,000,000
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>790,000,000</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>790,000,000</b>
FRX20 On 01/10/2020 Spot Bond			8.88000	101.10531	8.88000	101.08132			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			9.49500	91.99974	9.49500	91.93019			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			9.61000	107.51783	9.61000	107.49025			0.00	0	0
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			9.88000	98.57957	9.88000	99.16961			0.00	0	500,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.14500	97.77257	10.14500	97.74584			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			10.42500	79.04096	10.42500	79.01901			0.00	0	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FS1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	101.48376			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	101.54123			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	101.56421			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	101.62160			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.71348			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	101.78237			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	102.08087			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	100.39132			0.00	0	0
<b>Total FS2A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.41186			0.00	0	0
<b>Total FS2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.43040			0.00	0	0
<b>Total FS2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.43478			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	100.44715			0.00	0	0
<b>Total FS2A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.46575			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	100.48125			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	100.54931			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	101.54704			0.00	0	0
<b>Total GBL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.29453				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			9.32000	102.01039	9.32000	101.98500				0.00	0	0
<b>Total GFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GOVEX1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GPT29 On 04/08/2014 Spot Bond				100.00000	0.00000	100.58932				0.00	0	0
<b>Total GPT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRA31 On 17/06/2014 Spot Bond				100.00000	0.00000	99.88523				0.00	0	0
<b>Total GRA311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB95 On 28/07/2014 Spot Bond				100.00000	0.00000	99.21799				0.00	0	0
<b>Total GRB95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.85608				0.00	0	0
<b>Total GRH1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.87466				0.00	0	0
<b>Total GRH1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.91057				0.00	0	0
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.95511				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.01691			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	100.01283			0.00	0	0
<b>Total GRT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.39089			0.00	20,000,000	20,000,000
<b>Total GRT02 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For GRT02</b>									<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.14403			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	101.25078			0.00	0	0
<b>Total GRT04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.39470			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	100.01841			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	100.46617			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>
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>
GSIS01 On 27/06/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GSIS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.30661			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.25051			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	101.69837			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	101.17313			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	101.46073			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	99.98128			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	100.81199			0.00	0	0
<b>Total HILB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.82270			0.00	0	0
<b>Total HILB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILC12 On 28/07/2014 Spot Bond				100.00000	0.00000	100.75553			0.00	0	0
<b>Total HILC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	100.54111			0.00	0	0
<b>Total HILC13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total HM1B5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total HM1B6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1B7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.03949			0.00	0	0
<b>Total HMS1B8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond			8.04412	102.04033	8.04412	99.33113			0.00	0	0
<b>Total HMS1B9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.08803			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			8.39687	102.08825	8.39687	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	101.15041			0.00	0	0
<b>Total HMS1D4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond			8.84716	102.15323	8.84716	104.41639			0.00	0	0
<b>Total HMS1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1E2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.22662			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
HMS1G 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	101.16681			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	101.29398			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	101.34116			0.00	0	0
<b>Total HPF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.51563			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			9.89000	103.14164	9.89000	103.11415			0.00	0	100,000
<b>Total HPF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For HPF05</b>									<b>0.00</b>	<b>0</b>	<b>100,000</b>
HWAY2 On 31/07/2020 Spot Bond			8.23500	110.74458	8.23500	110.71990		33,961,140,000,000.00	4,124,000,000	4,974,400,000	
<b>Total HWAY20 SPOT</b>								<b>33,961,140,000,000.00</b>	<b>4,124,000,000</b>	<b>4,974,400,000</b>	
<b>Total For HWAY20</b>								<b>33,961,140,000,000.00</b>	<b>4,124,000,000</b>	<b>4,974,400,000</b>	
HWAY2 On 07/12/2023 Spot Bond			1.88000	131.39981	1.88000	275.64562		0.00	0	9,700,000,000	
<b>Total HWAY23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>9,700,000,000</b>	
<b>Total For HWAY23</b>								<b>0.00</b>	<b>0</b>	<b>9,700,000,000</b>	
HWAY2 On 07/12/2024 Spot Bond			1.88000	134.38897	1.88000	281.91617		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			9.53000	100.89021	9.53000	100.86427		21,938,060,000,000.00	2,302,000,000	6,563,700,000	
<b>Total HWAY34 SPOT</b>								<b>21,938,060,000,000.00</b>	<b>2,302,000,000</b>	<b>6,563,700,000</b>	
<b>Total For HWAY34</b>								<b>21,938,060,000,000.00</b>	<b>2,302,000,000</b>	<b>6,563,700,000</b>	
HWAY3 On 31/07/2035 Spot Bond			9.45000	101.56192	9.45000	101.53602		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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF01 On 26/03/2015 Spot Bond			100.00000	62.01349	100.00000	61.86326			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	16.09951	100.00000	16.06051			0.00	0	0
<b>Total HWF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF03 On 09/10/2014 Spot Bond			100.00000	93.08235	100.00000	92.77207			0.00	0	0
<b>Total HWF03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF04 On 09/10/2015 Spot Bond			100.00000	43.15473	100.00000	43.04904			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	22.02821	100.00000	21.97427			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	14.22626	100.00000	14.19180			0.00	0	0
<b>Total HWF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF07 On 26/03/2015 Spot Bond			100.00000	65.76499	100.00000	65.60214			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			1.60000	116.58276	1.60000	116.52718		51,814,159,040,000.00	32,383,849,400	83,680,119,300	
<b>Total I2025 SPOT</b>								<b>51,814,159,040,000.00</b>	<b>32,383,849,400</b>	<b>83,680,119,300</b>	
<b>Total For I2025</b>								<b>51,814,159,040,000.00</b>	<b>32,383,849,400</b>	<b>83,680,119,300</b>	
I2038 On 31/01/2038 Spot Bond			1.80500	121.84781	1.80500	121.78904		111,031,027,814,000.00	61,513,034,800	96,121,593,500	
<b>Total I2038 SPOT</b>								<b>111,031,027,814,000.00</b>	<b>61,513,034,800</b>	<b>96,121,593,500</b>	
<b>Total For I2038</b>								<b>111,031,027,814,000.00</b>	<b>61,513,034,800</b>	<b>96,121,593,500</b>	
I2046 On 31/03/2046 Spot Bond			1.92000	119.99254	1.92000	119.93436		7,660,342,272,000.00	3,989,761,600	104,327,000,000	
<b>Total I2046 SPOT</b>								<b>7,660,342,272,000.00</b>	<b>3,989,761,600</b>	<b>104,327,000,000</b>	
<b>Total For I2046</b>								<b>7,660,342,272,000.00</b>	<b>3,989,761,600</b>	<b>104,327,000,000</b>	
I2050 On 31/12/2050 Spot Bond			2.02500	126.18906	2.02500	126.12744		56,463,529,410,000.00	27,883,224,400	45,879,773,200	
<b>Total I2050 SPOT</b>								<b>56,463,529,410,000.00</b>	<b>27,883,224,400</b>	<b>45,879,773,200</b>	
<b>Total For I2050</b>								<b>56,463,529,410,000.00</b>	<b>27,883,224,400</b>	<b>45,879,773,200</b>	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	93.95000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11 On 12/03/2015 Spot Bond			7.56500	104.57875	7.56500	104.55766			9,009,915,000,000.00	1,191,000,000	595,500,000
<b>Total IBL11 SPOT</b>									<b>9,009,915,000,000.00</b>	<b>1,191,000,000</b>	<b>595,500,000</b>
<b>Total For IBL11</b>									<b>9,009,915,000,000.00</b>	<b>1,191,000,000</b>	<b>595,500,000</b>
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	100.62120			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	101.83526			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			8.06500	104.62426	8.06500	104.60179			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			8.22000	108.03917	8.22000	108.01553			0.00	0	0
<b>Total IBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	100.45738			0.00	0	0
<b>Total IBL25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL26 On 18/08/2014 Spot Bond			4.53000	117.54104	4.53000	117.47573			0.00	0	0
<b>Total IBL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL28 On 18/08/2016 Spot Bond			7.88500	103.36693	7.88500	103.34485			0.00	0	0
<b>Total IBL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	100.70674			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	100.74791			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			1.38000	102.55577	1.38000	128.26526			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			2.14000	105.28344	2.14000	129.80376			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.74632			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	102.65540			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			8.34000	103.06410	8.34000	103.04109			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.34538			0.00	0	0
<b>Total IBL40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.53583			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	100.53301			0.00	0	1,970,000,000
<b>Total IBL43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,970,000,000</b>
<b>Total For IBL43</b>									<b>0.00</b>	<b>0</b>	<b>1,970,000,000</b>
IBL45 On 21/12/2018 Spot Bond			8.89000	96.57257	8.89000	96.54949			0.00	0	0
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			9.33500	94.05074	9.33500	94.02704			0.00	0	100,000
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>100,000</b>
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.29197			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			8.42000	97.95543	8.42000	97.93336			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			9.38500	101.98964	9.38500	101.93908			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	100.79386			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.81723			0.00	0	300,000,000
<b>Total IBL53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For IBL53</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
IBL54 On 31/07/2016 Spot Bond			7.82500	101.54051	7.82500	101.51898			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			8.67000	101.05198	8.67000	101.02829			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	100.90454			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	100.55477			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			7.99000	104.05705	7.99000	104.03453			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			8.63000	105.12365	8.63000	105.09912			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			9.78500	106.15594	9.78500	106.12794			0.00	0	41,950,000,000
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>41,950,000,000</b>
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	<b>41,950,000,000</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.36989			0.00	0	0
<b>Total IBL61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.90514			0.00	0	0
<b>Total IBL62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00429	100.00000	0.00428			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	100.93507			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.97673				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			9.00000	98.02305	9.00000	97.99948				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	100.74488	5.00000	100.73130				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	100.74488	5.00000	100.73130				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	101.83099	5.00000	101.81710				0.00	0	0
<b>Total IDCP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.74488	5.00000	100.73130				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	100.98418	4.00000	100.97331				0.00	0	0
<b>Total IDCP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW001 On 30/06/2016 Spot Bond				100.00000	0.00000	102.47474				0.00	0	0
<b>Total IDW001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW002 On 30/06/2016 Spot Bond				100.00000	0.00000	102.39207				0.00	0	0
<b>Total IDW002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW003 On 30/06/2016 Spot Bond				100.00000	0.00000	101.80052				0.00	0	0
<b>Total IDW003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			9.20000	107.84921	9.20000	107.82271				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	101.58928				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	101.58928			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	100.54825			0.00	0	0
<b>Total IHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	7.27552	100.00000	7.25790			0.00	0	0
<b>Total IKH1D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN01Q On 23/07/2014 Spot Bond				100.00000	0.00000	100.91348			0.00	0	0
<b>Total IN01Q SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN01Q</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	100.64544			0.00	0	0
<b>Total IN02Q SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN02Q</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN03Q On 12/08/2014 Spot Bond				100.00000	0.00000	100.52223			0.00	0	0
<b>Total IN03Q SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN03Q</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN04 On 15/03/2015 Spot Bond			9.56500	101.67686	9.56500	101.65105			0.00	0	0
<b>Total IN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	100.27051			0.00	0	0
<b>Total IN04Q SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04Q</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total IN06H SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN06H</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.29345			0.00	0	0
<b>Total IN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN191U On 16/05/2017 Spot Bond			100.00000	9.19357	100.00000	9.17130			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>
IN246U On 12/06/2014 Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0
<b>Total IN246U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN246U</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
IN248U On 26/06/2014 Spot Bond			100.00000	99.42146	100.00000	99.15913				0.00	0	0
<b>Total IN248U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN248U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN249U On 10/07/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
<b>Total IN249U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN249U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN424U On 10/06/2014 Spot Bond			100.00000	81.18001	100.00000	81.18001				0.00	0	0
<b>Total IN424U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN424U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN427U On 01/07/2014 Spot Bond			100.00000	96.70999	100.00000	96.45814				0.00	0	0
<b>Total IN427U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN427U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN428U On 08/07/2014 Spot Bond			100.00000	94.98002	100.00000	94.73711				0.00	0	0
<b>Total IN428U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN428U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN429U On 15/07/2014 Spot Bond			100.00000	98.41270	100.00000	97.63779				0.00	0	0
<b>Total IN429U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN429U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN430U On 22/07/2014 Spot Bond			100.00000	94.62575	100.00000	93.91959				0.00	0	0
<b>Total IN430U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN430U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN431U On 29/07/2014 Spot Bond			100.00000	89.89447	100.00000	89.25692				0.00	0	0
<b>Total IN431U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN431U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN432U On 05/08/2014 Spot Bond			100.00000	85.76937	100.00000	85.16958				0.00	0	0
<b>Total IN432U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN432U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN433U On 12/08/2014 Spot Bond			100.00000	81.74497	100.00000	81.20000				0.00	0	0
<b>Total IN433U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN433U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN434U On 19/08/2014 Spot Bond			100.00000	96.66667	100.00000	95.90551				0.00	0	0
<b>Total IN434U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN434U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN435U On 26/08/2014 Spot Bond			100.00000	91.57895	100.00000	90.89552				0.00	0	0
<b>Total IN435U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN435U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN436U On 02/09/2014 Spot Bond			100.00000	87.21481	100.00000	86.57353				0.00	0	0
<b>Total IN436U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN436U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN437U On 09/09/2014 Spot Bond			100.00000	82.91550	100.00000	100.00000				0.00	0	0
<b>Total IN437U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN437U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA424 On 10/06/2014 Spot Bond			5.90000	97.13453	5.90000	97.13453				0.00	0	0
<b>Total INA424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA426 On 24/06/2014 Spot Bond			5.90000	99.82251	5.90000	99.75812				0.00	0	0
<b>Total INA426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA427 On 01/07/2014 Spot Bond			5.90000	99.70989	5.90000	99.64564				0.00	0	0
<b>Total INA427 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA427</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA428 On 08/07/2014 Spot Bond			6.00000	99.59072	6.00000	99.52555				0.00	0	0
<b>Total INA428 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA428</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA430 On 22/07/2014 Spot Bond			6.00000	99.36299	6.00000	99.29811				0.00	0	0
<b>Total INA430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA432 On 05/08/2014 Spot Bond			6.10000	99.12202	6.10000	99.05639				0.00	0	0
<b>Total INA432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA433 On 12/08/2014 Spot Bond			6.10000	99.00722	6.10000	98.94173				0.00	0	0
<b>Total INA433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA435 On 26/08/2014 Spot Bond			6.10000	98.77840	6.10000	98.71321				0.00	0	0
<b>Total INA435 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA435</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA437 On 09/09/2014 Spot Bond			100.00000	80.57395	100.00000	100.00000				0.00	0	0
<b>Total INA437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.79811				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING115 On 31/03/2016 Spot Bond			11.08985	103.82321	11.08985	103.27731				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			11.08985	102.11246	11.08985	102.11967				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	101.82945				0.00	0	0
<b>Total ING132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	100.05296				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	101.79265				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	101.24860	6.50000	101.23091				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	101.89747				0.00	0	0
<b>Total ING161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING167 On 30/09/2014 Spot Bond				100.00000	0.00000	101.38991				0.00	0	0
<b>Total ING167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	97.45862				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	99.86307				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	101.03900				0.00	0	0
<b>Total ING211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.72858				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.25478			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>
ING233 On 25/06/2014 Spot Bond				100.00000	0.00000	102.84380			0.00	0	0
<b>Total ING233 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING233</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	101.39403			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	101.38284			0.00	0	0
<b>Total ING236 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING236</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING239 On 15/07/2014 Spot Bond				100.00000	0.00000	100.92564			0.00	0	0
<b>Total ING239 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING239</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.61420			0.00	0	0
<b>Total ING241 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING241</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.49708			0.00	0	0
<b>Total ING242 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING242</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.42161			0.00	0	0
<b>Total ING243 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING243</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.41674			0.00	0	0
<b>Total ING244 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING244</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	100.21876			0.00	0	0
<b>Total ING245 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING245</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	101.37979			0.00	0	0
<b>Total ING247 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING247</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	100.96571			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING252 On 20/06/2014 Spot Bond				100.00000	0.00000	100.56911				0.00	0	0
<b>Total ING252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	100.23507				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>
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.85827				0.00	0	0
<b>Total ING89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.25796				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	100.63740				0.00	0	0
<b>Total INGR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	97.40685				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>
IP269U On 18/06/2014 Spot Bond			100.00000	98.64865	100.00000	98.38275				0.00	0	0
<b>Total IP269U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP269U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IP270U On 10/07/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
<b>Total IP270U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP270U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPC02U On 04/07/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
<b>Total IPC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.15590				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	101.17993				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	101.19599				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06 On 13/04/2017 Spot Bond			8.57500	102.00170	8.57500	101.97832			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>
IPFC01 On 15/07/2014 Spot Bond				100.00000	0.00000	100.92362			0.00	0	0
<b>Total IPFC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.55000	99.70092	9.55000	99.67565		19,100,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total IPL10 SPOT</b>								<b>19,100,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For IPL10</b>								<b>19,100,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.91385			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			8.82000	104.71191	8.82000	104.68735			0.00	0	200,000
<b>Total IPL6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000</b>
<b>Total For IPL6</b>									<b>0.00</b>	<b>0</b>	<b>200,000</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.30887			0.00	90,000,000	30,000,000
<b>Total IPL7 SPOT</b>									<b>0.00</b>	<b>90,000,000</b>	<b>30,000,000</b>
<b>Total For IPL7</b>									<b>0.00</b>	<b>90,000,000</b>	<b>30,000,000</b>
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.29422			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	100.77915			0.00	0	0
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	100.42198			0.00	0	0
<b>Total IV012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	99.75490			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			8.74500	101.47350	8.74500	101.44964			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	101.66011			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.13899			0.00	0	0
<b>Total IV016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017 On 31/01/2022 Spot Bond			3.23000	97.78413	3.23000	120.54713			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			3.66000	136.42082	3.66000	136.20323			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	101.60251			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	101.40044			0.00	0	0
<b>Total IV023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.29073			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	99.99980			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	101.72924			0.00	0	0
<b>Total IV026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030 On 31/01/2025 Spot Bond			3.60000	95.76938	3.60000	96.45173			0.00	0	0
<b>Total IV030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			3.60000	95.68955	3.60000	102.19071			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	100.02222			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	100.69687			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total IV04Q SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV04Q</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			10.46000	111.84092	10.46000	111.80994			0.00	0	0
<b>Total IV08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.12002			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			3.66000	136.42082	3.66000	136.20323			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>
IV424U On 12/06/2014 Spot Bond			100.00000	81.18000	100.00000	81.18000			0.00	0	0
<b>Total IV424U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV424U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV427U On 03/07/2014 Spot Bond			100.00000	96.21139	100.00000	95.96214			0.00	0	0
<b>Total IV427U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV427U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV428U On 10/07/2014 Spot Bond			100.00000	94.49543	100.00000	94.25498			0.00	0	0
<b>Total IV428U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV428U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV429U On 17/07/2014 Spot Bond			100.00000	96.87500	100.00000	96.12403			0.00	0	0
<b>Total IV429U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV429U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV430U On 24/07/2014 Spot Bond			100.00000	93.22389	100.00000	92.53842			0.00	0	0
<b>Total IV430U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV430U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV432U On 07/08/2014 Spot Bond			100.00000	84.57813	100.00000	83.99483			0.00	0	0
<b>Total IV432U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV432U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV433U On 14/08/2014 Spot Bond			100.00000	99.17355	100.00000	98.36065			0.00	0	0
<b>Total IV433U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV433U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV436U On 04/09/2014 Spot Bond			100.00000	88.58182	100.00000	88.04820			0.00	0	0
<b>Total IV436U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV436U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	100.27641			0.00	0	0
<b>Total IVA01A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA01A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	100.99631			0.00	0	0
<b>Total IVA02A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA02A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	100.38114			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>
IVA424 On 12/06/2014 Spot Bond			5.90000	97.13453	5.90000	99.95153			0.00	0	0
<b>Total IVA424 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA424</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA427 On 03/07/2014 Spot Bond			5.90000	99.67775	5.90000	99.61355			0.00	0	0
<b>Total IVA427 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA427</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA428 On 10/07/2014 Spot Bond			6.00000	99.55813	6.00000	99.49299			0.00	0	0
<b>Total IVA428 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA428</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA429 On 17/07/2014 Spot Bond			6.00000	99.44420	6.00000	99.37922			0.00	0	0
<b>Total IVA429 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA429</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA432 On 07/08/2014 Spot Bond			6.10000	99.08919	6.10000	99.02360			0.00	0	0
<b>Total IVA432 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA432</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA436 On 04/09/2014 Spot Bond			6.10000	98.63185	6.10000	98.56686			0.00	0	0
<b>Total IVA436 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA436</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.66347			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	100.89072			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	101.29489			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.30454			0.00	0	0
<b>Total IVC007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC012 On 09/08/2014 Spot Bond				100.00000	0.00000	100.58969			0.00	60,000,000	30,000,000
<b>Total IVC012 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For IVC012</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.42864			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	100.45078			0.00	0	0
<b>Total IVC015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.20003			0.00	0	0
<b>Total IVC016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.18002			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	101.18806			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	101.20412			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	101.13182			0.00	0	0
<b>Total IVC020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.03256			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	100.88434			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	99.86637			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.54814				0.00	0	0
<b>Total IVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.31213				0.00	0	0
<b>Total IVC025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.30892				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	101.43845				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	101.12777				0.00	0	0
<b>Total IVC028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.95173				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	100.78881				0.00	0	0
<b>Total IVC030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC031 On 18/08/2014 Spot Bond				100.00000	0.00000	100.27659				0.00	0	0
<b>Total IVC031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF57U On 12/02/2015 Spot Bond			100.00000	58.54922	100.00000	58.40739				0.00	0	0
<b>Total IVF57U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF57U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.89686				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>
JDG02U On 22/01/2015 Spot Bond			100.00000	61.67274	100.00000	61.52170				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	101.68695				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG03L On 21/02/2016 Spot Bond			100.00000	22.17468	100.00000	22.12096			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	101.23541			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	85.58140	100.00000	85.38283			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	84.16591	100.00000	83.97678			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	60.56541	100.00000	60.41707			0.00	0	0
<b>Total JDG09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG10L On 29/01/2015 Spot Bond			100.00000	69.12139	100.00000	68.99025			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	60.00559	100.00000	59.86022			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	65.76262	100.00000	65.60331			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>
KCF03L On 30/10/2014 Spot Bond			100.00000	85.18519	100.00000	84.92308			0.00	0	0
<b>Total KCF03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.28160			0.00	0	0
<b>Total KSB007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.01804			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			8.60000	140.09823	8.60000	140.06618			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.89749			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	101.63251			0.00	0	0
<b>Total LBK03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.30272			0.00	0	0
<b>Total LBK05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.30983			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>
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.86731			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			8.92000	99.13852	8.92000	99.11463			0.00	0	1,430,000,000
<b>Total LGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,430,000,000</b>
<b>Total For LGL02</b>									<b>0.00</b>	<b>0</b>	<b>1,430,000,000</b>
LGL03 On 03/04/2018 Spot Bond			9.07000	71.34760	9.07000	96.92109			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			9.48500	101.51943	9.48500	101.49344			0.00	0	100,000
<b>Total LGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For LGL04</b>									<b>0.00</b>	<b>0</b>	<b>100,000</b>
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	99.97154			0.00	0	0
<b>Total LHL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL02 On 13/12/2015 Spot Bond			10.56500	100.18285	10.56500	100.15451		21,975,200,000,000.00	2,080,000,000	1,040,000,000	
<b>Total LHL02 SPOT</b>								<b>21,975,200,000,000.00</b>	<b>2,080,000,000</b>	<b>1,040,000,000</b>	
<b>Total For LHL02</b>								<b>21,975,200,000,000.00</b>	<b>2,080,000,000</b>	<b>1,040,000,000</b>	
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	99.96875			0.00	0	0
<b>Total LHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.42251			0.00	0	0
<b>Total LRFA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.45043			0.00	0	0
<b>Total LRFB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.48387			0.00	0	0
<b>Total LRFC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	101.03481			0.00	0	0
<b>Total MAQ041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 02/07/2014 Spot Bond				100.00000	0.00000	98.76458			0.00	0	0
<b>Total MAQ050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	97.89898			0.00	0	0
<b>Total MAQ051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 25/07/2014 Spot Bond				100.00000	0.00000	99.27551			0.00	0	0
<b>Total MAQ052 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ052</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 22/08/2014 Spot Bond				100.00000	0.00000	98.81725			0.00	0	0
<b>Total MAQ053 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ053</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 08/09/2014 Spot Bond				100.00000	0.00000	99.55903			0.00	0	0
<b>Total MAQ055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 11/12/2014 Spot Bond			100.00000	66.84982	100.00000	66.72761			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	85.58140	100.00000	85.38283			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	101.79570			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>
MAQ12 On 12/12/2014 Spot Bond			100.00000	80.17429	100.00000	80.00000			0.00	0	0
<b>Total MAQ12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ21 On 29/07/2014 Spot Bond			100.00000	88.57143	100.00000	87.94326			0.00	0	0
<b>Total MAQ21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ23 On 19/06/2014 Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0
<b>Total MAQ23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ24 On 24/06/2014 Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0
<b>Total MAQ24U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ24U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ25 On 09/07/2014 Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0
<b>Total MAQ25U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ25U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.02671			0.00	800,000,000	800,000,000
<b>Total MAQN01 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
<b>Total For MAQN01</b>									<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
MBF027 On 07/10/2014 Spot Bond				100.00000	0.00000	101.34709			0.00	0	0
<b>Total MBF027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF028 On 16/04/2015 Spot Bond				100.00000	0.00000	101.07417			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>
MBF029 On 01/10/2015 Spot Bond				100.00000	0.00000	101.93683			0.00	200,000,000	200,000,000
<b>Total MBF029 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For MBF029</b>									<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
MBF030 On 01/10/2017 Spot Bond				100.00000	0.00000	102.41379			0.00	1,000,000,000	500,000,000
<b>Total MBF030 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For MBF030</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
MBF033 On 28/03/2016 Spot Bond				100.00000	0.00000	101.70230			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>
MBF034 On 10/09/2014 Spot Bond				100.00000	0.00000	100.03124			0.00	0	0
<b>Total MBF034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF035 On 10/12/2016 Spot Bond				100.00000	0.00000	100.32260			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	100.52962			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	100.65868			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	100.99403			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	101.02898			0.00	0	0
<b>Total MBF039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP22 On 09/09/2014 Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0
<b>Total MBP22U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP23 On 13/02/2015 Spot Bond			100.00000	58.86826	100.00000	58.72565			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	25.64836	100.00000	25.58623			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	62.61807	100.00000	62.46637			0.00	0	0
<b>Total MBP25U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP25U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.81000	102.28228	8.81000	102.25819			0.00	0	130,000,000
<b>Total MBSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For MBSA01</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.70000	102.21064	8.70000	102.18686			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>
MCB3 On 13/12/2014 Spot Bond				100.00000	0.00000	99.97969			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>
MCB5 On 13/12/2014 Spot Bond				100.00000	0.00000	99.98124			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	101.09960				0.00	0	0
<b>Total MCB6M SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB6M</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.17611				0.00	0	0
<b>Total MEFSA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.18450				0.00	0	0
<b>Total MEFSA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.22639				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	102.88223				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	103.02926				0.00	0	0
<b>Total MEFSA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/10/2016 Spot Bond			8.15500	102.49915	8.15500	102.47677				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			8.88000	105.78629	8.88000	105.76090				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			9.67500	106.15157	9.67500	106.12387				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			6.37500	101.35814	6.37500	101.34066				0.00	0	0
<b>Total MET01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MET01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.55269				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	101.61013				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B On 20/09/2019 Spot Bond			9.68500	104.59038	9.68500	104.59406			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			7.58000	103.14137	7.58000	103.12052			0.00	0	4,990,000,000
<b>Total MGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,990,000,000</b>
<b>Total For MGL01</b>									<b>0.00</b>	<b>0</b>	<b>4,990,000,000</b>
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.26715			0.00	0	0
<b>Total MIIL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL02 On 31/05/2017 Spot Bond			9.08000	99.55370	9.08000	99.52955			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	99.90678			0.00	1,000,000,000	2,500,000,000
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>2,500,000,000</b>
MMIG0 On 17/03/2026 Spot Bond			9.55000	105.97009	9.55000	104.87363		7,640,000,000,000.00	800,000,000	400,000,000	
<b>Total MMIG02 SPOT</b>								<b>7,640,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For MMIG02</b>								<b>7,640,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
MMS01 On 10/12/2016 Spot Bond			100.00000	13.51979	100.00000	13.48704			0.00	0	0
<b>Total MMS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.25662			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			8.78000	99.53985	8.78000	99.51648			0.00	0	80,000,000
<b>Total MQB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For MQB02</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
MTN02 On 13/07/2014 Spot Bond			5.86000	104.59124	5.86000	104.57453			0.00	0	0
<b>Total MTN02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN03 On 13/07/2015 Spot Bond			7.66500	105.62186	7.66500	105.59992		2,759,400,000,000.00	360,000,000	90,000,000	
<b>Total MTN03 SPOT</b>								<b>2,759,400,000,000.00</b>	<b>360,000,000</b>	<b>90,000,000</b>	
<b>Total For MTN03</b>								<b>2,759,400,000,000.00</b>	<b>360,000,000</b>	<b>90,000,000</b>	
MTN04 On 13/07/2017 Spot Bond			8.72000	107.95149	8.72000	107.92604			0.00	0	520,000,000
<b>Total MTN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>520,000,000</b>
<b>Total For MTN04</b>									<b>0.00</b>	<b>0</b>	<b>520,000,000</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
N4A211 On 14/08/2020 Spot Bond			100.89771	6.33440	100.89771	6.31893				0.00	0	0
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A302 On 14/08/2020 Spot Bond			100.61875	6.41880	100.61875	6.40317				0.00	0	0
<b>Total N4A302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<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>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.55604				0.00	0	0
<b>Total N4A408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.56385				0.00	0	0
<b>Total N4A411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	100.56760				0.00	0	0
<b>Total N4A502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.61484				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>
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.66966				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>
N4D68U On 14/08/2020 Spot Bond			100.00000	0.40630	100.00000	0.40532				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68L On 14/08/2020 Spot Bond			100.00000	0.40630	100.00000	0.40532			0.00	0	0
<b>Total N4E68U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4E68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			9.15000	95.39798	9.15000	95.37479			0.00	0	0
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10 On 25/07/2016 Spot Bond			7.51500	101.47835	7.51500	101.45767			0.00	0	0
<b>Total NBK10A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 28/11/2020 Spot Bond			9.20500	99.01547	9.20500	98.99126			0.00	0	0
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11E On 27/10/2014 Spot Bond				100.00000	0.00000	101.05703			0.00	0	0
<b>Total NBK11B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12 On 19/03/2021 Spot Bond			9.00000	104.06133	9.00000	104.03644			0.00	0	0
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	100.49889			0.00	0	0
<b>Total NBK12B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13 On 19/03/2024 Spot Bond			9.48500	103.78394	9.48500	103.75781			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	101.76672			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>
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.58787			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	101.81551			0.00	0	0
<b>Total NBK15B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.16020			0.00	0	200,000,000
<b>Total NBK16B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK16B</b>									<b>0.00</b>	<b>0</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
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.43941			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	101.49037			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>
NBK2A On 15/09/2015 Spot Bond			7.26500	106.43145	7.26500	106.41082			0.00	0	670,000,000
<b>Total NBK2A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>670,000,000</b>
<b>Total For NBK2A</b>									<b>0.00</b>	<b>0</b>	<b>670,000,000</b>
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.51205			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			8.71000	114.02549	8.71000	113.99908			0.00	0	440,000,000
<b>Total NBK3A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>440,000,000</b>
<b>Total For NBK3A</b>									<b>0.00</b>	<b>0</b>	<b>440,000,000</b>
NBK4 On 28/10/2024 Spot Bond			10.77500	34.58610	10.77500	34.55702			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			7.46500	103.22755	7.46500	103.20689			0.00	0	950,000,000
<b>Total NBK6A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
<b>Total For NBK6A</b>									<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.05334			0.00	0	0
<b>Total NBK6B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK6B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.10861			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			7.81500	104.58153	7.81500	104.55975			0.00	0	440,000,000
<b>Total NBK9A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>440,000,000</b>
<b>Total For NBK9A</b>									<b>0.00</b>	<b>0</b>	<b>440,000,000</b>
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.53450			0.00	0	0
<b>Total NBK9B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total NCLN43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	101.18737				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	102.73722				0.00	0	0
<b>Total NCLN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.40414				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	101.23561				0.00	0	0
<b>Total NCLN56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.21083				0.00	0	0
<b>Total NCLN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	90.09532				0.00	0	0
<b>Total NCLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.19950				0.00	0	0
<b>Total NCLN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.97790				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.06256				0.00	0	0
<b>Total NCLN65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.90220				0.00	0	0
<b>Total NCLN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 13/07/2016 Spot Bond				100.00000	0.00000	101.30038				0.00	0	0
<b>Total NCLN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	86.33781				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	101.60919				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	100.59205				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	99.84756				0.00	0	0
<b>Total NCLN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	99.85620				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	101.31952				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	99.86148				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	99.81595				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	99.81609				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.81833			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	99.78676			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			9.94500	107.81672	9.94500	106.80583			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	99.78813			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			9.98000	106.49598	9.98000	105.59376			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	99.78676			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	99.80913			0.00	0	0
<b>Total NCLN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.11487			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>
NED11 On 17/09/2015 Spot Bond			8.51500	104.86647	8.51500	104.84271		18,240,833,000,000.00	2,142,200,000	1,071,100,000	
<b>Total NED11 SPOT</b>								<b>18,240,833,000,000.00</b>	<b>2,142,200,000</b>	<b>1,071,100,000</b>	
<b>Total For NED11</b>								<b>18,240,833,000,000.00</b>	<b>2,142,200,000</b>	<b>1,071,100,000</b>	
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.10700			0.00	0	0
<b>Total NED13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.29212			0.00	0	0
<b>Total NED14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2024 Spot Bond			10.09000	105.45483	10.09000	104.29032			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	101.41555				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.12342				0.00	0	0
<b>Total NED9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			12.17000	110.60724	12.17000	110.57174				0.00	0	0
<b>Total NEDH1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	110.27629				0.00	1,000,000,000	10,500,000,000
<b>Total NEDH1B SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>10,500,000,000</b>
<b>Total For NEDH1B</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>10,500,000,000</b>
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.20337				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			2.10000	164.63565	2.10000	164.55501				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			8.73500	106.46440	8.73500	106.43926				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	100.03241				0.00	0	0
<b>Total NPL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NPL09 On 10/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NPL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A10 On 22/05/2020 Spot Bond			9.36500	105.29684	9.36500	105.37164				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.40832				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	100.62485				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.38566				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.39987				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.39137				0.00	0	0
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.56500	105.28378	9.56500	106.45332				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.39993				0.00	110,000,000	55,000,000
<b>Total NQ1B14 SPOT</b>										<b>0.00</b>	<b>110,000,000</b>	<b>55,000,000</b>
<b>Total For NQ1B14</b>										<b>0.00</b>	<b>110,000,000</b>	<b>55,000,000</b>
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.40837				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.40271				0.00	244,200,000	122,100,000
<b>Total NQ1B16 SPOT</b>										<b>0.00</b>	<b>244,200,000</b>	<b>122,100,000</b>
<b>Total For NQ1B16</b>										<b>0.00</b>	<b>244,200,000</b>	<b>122,100,000</b>
NQ1C1 On 22/05/2020 Spot Bond			9.76500	105.27091	9.76500	105.33883				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.41979				0.00	0	0
<b>Total NQ1C14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.41404				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.41688				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	100.52134				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.48695			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	100.42537			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			8.57000	113.84387	8.57000	113.81778			0.00	0	500,000,000
<b>Total NRA018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NRA018</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NRA02: On 31/10/2022 Spot Bond			8.95000	120.60969	8.95000	120.58100			0.00	0	200,000,000
<b>Total NRA022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NRA022</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NRA02: On 31/05/2023 Spot Bond			1.99500	170.67029	1.99500	170.58720			0.00	0	8,400,000,000
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,400,000,000</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>8,400,000,000</b>
NRA02: On 30/11/2028 Spot Bond			9.32000	123.44560	9.32000	123.41488			0.00	0	0
<b>Total NRA028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.93919			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	100.84061			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	101.58811			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	99.78845			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	100.31091			0.00	0	0
<b>Total NTC17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.32167			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.34996				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	100.37587				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	16.24434	100.00000	16.20499				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	42.20352	100.00000	42.10016				0.00	0	0
<b>Total OCT1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML01 On 27/10/2015 Spot Bond			6.79500	103.87006	6.79500	103.85109				0.00	0	400,000
<b>Total OML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000</b>
<b>Total For OML01</b>										<b>0.00</b>	<b>0</b>	<b>400,000</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	14.93338	100.00000	14.89720				0.00	0	0
<b>Total OTCA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBET0 On 13/09/2015 Spot Bond			100.00000		0.00000	98.91000				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	65.43716	100.00000	65.27690				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	100.54822				0.00	400,000,000	200,000,000
<b>Total PMM10 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For PMM10</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
PMM11 On 23/01/2015 Spot Bond			100.00000		0.00000	100.86801				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	100.14462				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	100.10946				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP17 On 27/06/2014 Spot Bond				100.00000	0.00000	100.22707			0.00	0	0
<b>Total PNP17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PNP17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.97720			0.00	0	0
<b>Total PPC001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.76243			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>
PR2A1I On 15/06/2014 Spot Bond				100.00000	0.00000	99.91847			0.00	0	0
<b>Total PR2A1F SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A1F</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A1I On 15/06/2014 Spot Bond				100.00000	0.00000	99.87168			0.00	0	0
<b>Total PR2A1G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A1G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A1I On 15/06/2036 Spot Bond				100.00000	0.00000	99.87377			0.00	0	0
<b>Total PR2A1H SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A1H</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1I On 15/06/2014 Spot Bond				100.00000	0.00000	99.90769			0.00	0	0
<b>Total PR2B1F SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1F</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1I On 15/06/2014 Spot Bond				100.00000	0.00000	99.86689			0.00	0	0
<b>Total PR2B1G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1I On 15/06/2036 Spot Bond				100.00000	0.00000	99.87129			0.00	0	0
<b>Total PR2B1H SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1H</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1I On 15/06/2014 Spot Bond				100.00000	0.00000	99.90258			0.00	0	0
<b>Total PR2C1F SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C1F</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1I On 15/06/2014 Spot Bond				100.00000	0.00000	99.86115			0.00	0	0
<b>Total PR2C1G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C1G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1I On 15/06/2036 Spot Bond				100.00000	0.00000	99.86670			0.00	0	0
<b>Total PR2C1H SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C1H</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
PR2D1 On 15/06/2014 Spot Bond				100.00000	0.00000	99.89693				0.00	0	0
<b>Total PR2D1F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D1 On 15/06/2014 Spot Bond				100.00000	0.00000	99.85445				0.00	0	0
<b>Total PR2D1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D1 On 15/06/2036 Spot Bond				100.00000	0.00000	99.86134				0.00	0	0
<b>Total PR2D1H SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1H</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.82475				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	100.84862				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	100.85936				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	100.88322				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	100.98577				0.00	0	0
<b>Total PRE1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.00960				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	100.92817				0.00	0	0
<b>Total PTH01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PTH01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R009 On 15/09/2014 Spot Bond			6.56500	104.97517	6.56500	104.95661				0.00	0	0
<b>Total R009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R009P On 15/09/2014 Spot Bond			6.23000	98.42090	6.23000	98.40437				0.00	0	0
<b>Total R009P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R009P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P On 21/12/2025 Spot Bond			8.02000	40.41311	8.02000	40.40438			0.00	0	0
<b>Total R010P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			6.72500	111.30152	6.56500	111.48327		029,514,768,542,500.00	2,383,570,969,300	1,818,254,099,100	
<b>Total R157 SPOT</b>								<b>29,514,768,542,500.00</b>	<b>383,570,969,300</b>	<b>318,254,099,100</b>	
<b>Total For R157</b>								<b>29,514,768,542,500.00</b>	<b>383,570,969,300</b>	<b>318,254,099,100</b>	
R158 On 15/09/2015 Spot Bond			6.56500	111.50284	6.56500	111.48327		0.00	0	0	
<b>Total R158 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For R158</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
R158P On 15/09/2015 Spot Bond			6.46500	92.32275	6.46500	92.30678		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			6.56500	117.59602	6.56500	117.57537		0.00	0	0	
<b>Total R159 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For R159</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
R159P On 15/09/2016 Spot Bond			6.39500	86.76411	6.39500	86.74927		0.00	0	0	
<b>Total R159P SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For R159P</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			8.35000	116.27812	8.20000	117.54321		358,494,492,095,000.00	1,593,831,675,700	1,785,298,161,300	
<b>Total R186 SPOT</b>								<b>358,494,492,095,000.00</b>	<b>593,831,675,700</b>	<b>785,298,161,300</b>	
<b>Total For R186</b>								<b>358,494,492,095,000.00</b>	<b>593,831,675,700</b>	<b>785,298,161,300</b>	
R187P On 21/12/2026 Spot Bond			7.94000	37.71861	7.94000	37.71054		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			7.86000	35.25812	7.86000	35.25065		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			1.59000	282.31597	1.59000	282.18162		128,957,255,280,000.00	81,105,192,000	36,682,426,000	
<b>Total R197 SPOT</b>								<b>128,957,255,280,000.00</b>	<b>81,105,192,000</b>	<b>36,682,426,000</b>	
<b>Total For R197</b>								<b>128,957,255,280,000.00</b>	<b>81,105,192,000</b>	<b>36,682,426,000</b>	
R201 On 21/12/2014 Spot Bond			6.02000	101.19312	5.86000	101.25916		030,755,016,872,000.00	171,221,763,600	64,700,000,000	
<b>Total R201 SPOT</b>								<b>30,755,016,872,000.00</b>	<b>171,221,763,600</b>	<b>64,700,000,000</b>	
<b>Total For R201</b>								<b>30,755,016,872,000.00</b>	<b>171,221,763,600</b>	<b>64,700,000,000</b>	
R202 On 07/12/2033 Spot Bond			1.80500	225.87637	1.80500	225.76757		301,114,937,761,000.00	166,822,680,200	156,713,800,000	
<b>Total R202 SPOT</b>								<b>301,114,937,761,000.00</b>	<b>166,822,680,200</b>	<b>156,713,800,000</b>	
<b>Total For R202</b>								<b>301,114,937,761,000.00</b>	<b>166,822,680,200</b>	<b>156,713,800,000</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
R2023 On 28/02/2023 Spot Bond			8.23500	99.21769	8.08500	100.10420			432,005,312,379,000.00	781,057,111,400	612,019,300,000
<b>Total R2023 SPOT</b>									<b>12,005,312,379,000.00</b>	<b>781,057,111,400</b>	<b>612,019,300,000</b>
<b>Total For R2023</b>									<b>12,005,312,379,000.00</b>	<b>781,057,111,400</b>	<b>612,019,300,000</b>
R203 On 15/09/2017 Spot Bond			7.36500	104.51990	7.22000	104.92052			708,865,730,911,500.00	1,725,575,795,100	591,560,495,100
<b>Total R203 SPOT</b>									<b>18,865,730,911,500.00</b>	<b>725,575,795,100</b>	<b>591,560,495,100</b>
<b>Total For R203</b>									<b>18,865,730,911,500.00</b>	<b>725,575,795,100</b>	<b>591,560,495,100</b>
R2030 On 31/01/2030 Spot Bond			8.71500	96.88049	8.71500	96.85766			363,993,788,500,000.00	959,723,900,000	436,774,600,000
<b>Total R2030 SPOT</b>									<b>13,993,788,500,000.00</b>	<b>959,723,900,000</b>	<b>436,774,600,000</b>
<b>Total For R2030</b>									<b>13,993,788,500,000.00</b>	<b>959,723,900,000</b>	<b>436,774,600,000</b>
R2032 On 31/03/2032 Spot Bond			8.25000	100.00000	8.25000	104.10856			584,100,000,000,000.00	70,800,000,000	35,000,000,000
<b>Total R2032 SPOT</b>									<b>14,100,000,000,000.00</b>	<b>70,800,000,000</b>	<b>35,000,000,000</b>
<b>Total For R2032</b>									<b>14,100,000,000,000.00</b>	<b>70,800,000,000</b>	<b>35,000,000,000</b>
R2037 On 31/01/2037 Spot Bond			8.93000	98.95620	8.93000	98.93232			730,905,835,451,000.00	193,830,440,700	172,980,440,700
<b>Total R2037 SPOT</b>									<b>10,905,835,451,000.00</b>	<b>193,830,440,700</b>	<b>172,980,440,700</b>
<b>Total For R2037</b>									<b>10,905,835,451,000.00</b>	<b>193,830,440,700</b>	<b>172,980,440,700</b>
R204 On 21/12/2018 Spot Bond			7.59500	101.35346	7.46000	101.84786			195,211,261,619,500.00	947,361,588,100	417,571,376,200
<b>Total R204 SPOT</b>									<b>15,211,261,619,500.00</b>	<b>947,361,588,100</b>	<b>417,571,376,200</b>
<b>Total For R204</b>									<b>15,211,261,619,500.00</b>	<b>947,361,588,100</b>	<b>417,571,376,200</b>
R2048 On 28/02/2048 Spot Bond			9.06500	99.17283	9.06500	99.14895			523,506,763,979,000.00	499,007,916,600	295,278,730,500
<b>Total R2048 SPOT</b>									<b>13,506,763,979,000.00</b>	<b>499,007,916,600</b>	<b>295,278,730,500</b>
<b>Total For R2048</b>									<b>13,506,763,979,000.00</b>	<b>499,007,916,600</b>	<b>295,278,730,500</b>
R207 On 15/01/2020 Spot Bond			7.84000	100.34500	7.68500	101.00656			667,378,708,432,000.00	722,879,937,300	531,067,904,200
<b>Total R207 SPOT</b>									<b>17,378,708,432,000.00</b>	<b>722,879,937,300</b>	<b>531,067,904,200</b>
<b>Total For R207</b>									<b>17,378,708,432,000.00</b>	<b>722,879,937,300</b>	<b>531,067,904,200</b>
R208 On 31/03/2021 Spot Bond			8.02000	94.79198	7.85000	95.61867			880,980,862,860,000.00	982,665,943,000	976,848,175,200
<b>Total R208 SPOT</b>									<b>10,980,862,860,000.00</b>	<b>982,665,943,000</b>	<b>976,848,175,200</b>
<b>Total For R208</b>									<b>10,980,862,860,000.00</b>	<b>982,665,943,000</b>	<b>976,848,175,200</b>
R209 On 31/03/2036 Spot Bond			9.00000	75.17595	8.88000	76.06903			721,028,697,500,000.00	857,892,077,500	656,403,134,700
<b>Total R209 SPOT</b>									<b>11,028,697,500,000.00</b>	<b>857,892,077,500</b>	<b>656,403,134,700</b>
<b>Total For R209</b>									<b>11,028,697,500,000.00</b>	<b>857,892,077,500</b>	<b>656,403,134,700</b>
R210 On 31/03/2028 Spot Bond			1.76000	169.56954	1.76000	169.48806			61,652,563,456,000.00	35,029,865,600	30,510,100,000
<b>Total R210 SPOT</b>									<b>11,652,563,456,000.00</b>	<b>35,029,865,600</b>	<b>30,510,100,000</b>
<b>Total For R210</b>									<b>11,652,563,456,000.00</b>	<b>35,029,865,600</b>	<b>30,510,100,000</b>
R211 On 31/01/2017 Spot Bond			0.68000	130.74237	0.68000	130.68335			77,710,431,416,000.00	114,280,046,200	64,621,623,100
<b>Total R211 SPOT</b>									<b>17,710,431,416,000.00</b>	<b>114,280,046,200</b>	<b>64,621,623,100</b>
<b>Total For R211</b>									<b>17,710,431,416,000.00</b>	<b>114,280,046,200</b>	<b>64,621,623,100</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 Spot Bond			1.63000	134.60502	1.57000	135.09520			173,696,850,224,000.00	106,562,484,800	69,730,142,400
<b>Total R212 SPOT</b>									<b>'3,696,850,224,000.00</b>	<b>106,562,484,800</b>	<b>69,730,142,400</b>
<b>Total For R212</b>									<b>'3,696,850,224,000.00</b>	<b>106,562,484,800</b>	<b>69,730,142,400</b>
R213 On 28/02/2031 Spot Bond			8.87500	85.80039	8.72500	86.93145			230,818,979,462,500.00	814,740,166,700	430,178,599,900
<b>Total R213 SPOT</b>									<b>10,818,979,462,500.00</b>	<b>814,740,166,700</b>	<b>430,178,599,900</b>
<b>Total For R213</b>									<b>10,818,979,462,500.00</b>	<b>814,740,166,700</b>	<b>430,178,599,900</b>
R214 On 28/02/2041 Spot Bond			9.00000	76.70369	9.00000	76.68534			981,151,605,100,000.00	997,905,733,900	647,031,593,900
<b>Total R214 SPOT</b>									<b>11,151,605,100,000.00</b>	<b>997,905,733,900</b>	<b>647,031,593,900</b>
<b>Total For R214</b>									<b>11,151,605,100,000.00</b>	<b>997,905,733,900</b>	<b>647,031,593,900</b>
R226C On 15/09/2014 Spot Bond			5.83000	98.52078	5.83000	98.50528			0.00	0	0
<b>Total R226C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R226C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R227C On 15/03/2015 Spot Bond			6.62500	95.19560	6.62500	95.17874			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			6.46500	92.32275	6.46500	92.30678			0.00	0	0
<b>Total R228C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R228C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R229C On 15/03/2016 Spot Bond			6.38500	89.55363	6.38500	89.53833			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			6.39500	86.76411	6.39500	86.74927			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>
R325C On 21/06/2014 Spot Bond			5.91500	99.87052	5.91500	99.85436			0.00	0	0
<b>Total R325C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R325C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R326C On 21/12/2014 Spot Bond			5.86500	97.02770	5.86500	97.01229			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			6.53500	93.63946	6.53500	93.62292			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			6.40500	90.85055	6.40500	90.83482			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C On 21/06/2016 Spot Bond			6.38500	88.06585	6.38500	88.05065			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			6.44500	85.21630	6.44500	85.20145			0.00	0	0
<b>Total R330C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R331C On 21/06/2017 Spot Bond			7.19500	80.76620	7.19500	80.75052			0.00	0	0
<b>Total R331C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			7.24500	77.82914	7.24500	77.81393			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			7.46500	74.47006	7.46500	74.45506			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			7.44500	71.85310	7.44500	71.83867			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			7.42500	69.34148	7.42500	69.32759			0.00	0	0
<b>Total R335C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R335C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R336C On 21/12/2019 Spot Bond			7.41500	66.89493	7.41500	66.88155			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			7.64500	63.64820	7.64500	63.63508			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			7.62500	61.38189	7.62500	61.36928			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			7.77000	58.55077	7.77000	58.53851			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			7.74000	56.48371	7.74000	56.47192			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C On 21/06/2022 Spot Bond			7.71000	54.50538	7.71000	54.49405			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			7.68000	52.61155	7.68000	52.60066			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			7.64000	50.84238	7.64000	50.83191			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			7.60000	49.15167	7.60000	49.14160			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			8.14000	44.94976	8.14000	44.93991			0.00	0	0
<b>Total R345C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R345C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R346C On 21/12/2024 Spot Bond			8.10000	43.36690	8.10000	43.35744			0.00	0	0
<b>Total R346C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R346C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			8.06000	41.85589	8.06000	41.84681			0.00	0	0
<b>Total R347C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			8.02000	40.41311	8.02000	40.40438			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			7.98000	39.03509	7.98000	39.02670			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			7.94000	37.71861	7.94000	37.71054			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			7.90000	36.46058	7.90000	36.45282			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			7.86000	35.25812	7.86000	35.25065			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.49878				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	100.39756				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	101.50908				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	101.36145				0.00	0	0
<b>Total RCSB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB1 On 30/04/2017 Spot Bond			100.00000	16.77842	100.00000	16.73777				0.00	0	0
<b>Total RCSB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB2 On 24/07/2017 Spot Bond			100.00000	6.21466	100.00000	6.19944				0.00	0	0
<b>Total RCSB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB3 On 17/03/2017 Spot Bond			100.00000	18.78871	100.00000	18.74320				0.00	0	0
<b>Total RCSB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.42986				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	100.01869				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	100.54070				0.00	0	400,000,000
<b>Total RDFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For RDFB03</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	102.06798				0.00	0	0
<b>Total RDFC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.40337				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	100.44406			0.00	0	0
<b>Total RDFC14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	101.02589			0.00	0	0
<b>Total RES06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.45973			0.00	0	0
<b>Total RES12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.17056			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	100.77832			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	100.01218			0.00	0	0
<b>Total RES24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	101.22055			0.00	200,000,000	100,000,000
<b>Total RES25 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For RES25</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.01850			0.00	0	0
<b>Total RES27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.29954			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	100.01435			0.00	0	0
<b>Total RES30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	100.84318			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	102.16597			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	101.32495			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	101.18891			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	101.18891			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	102.26475			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	102.52712			0.00	0	0
<b>Total RP014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	100.05295			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	106.67991	12.35000	106.64460			0.00	0	0
<b>Total RP018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	100.02297			0.00	0	0
<b>Total RP019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	13.57499	100.00000	13.54210			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>
RP021 On 10/06/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total RP021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	100.54690			0.00	0	0
<b>Total RP022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	101.23540			0.00	0	0
<b>Total RP024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	101.12243			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	20.55119	100.00000	100.00000			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	100.41108			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>
RPP01U On 31/08/2018 Spot Bond			100.00000	2.32873	100.00000	2.32315			0.00	0	0
<b>Total RPP01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP04U On 07/10/2016 Spot Bond			100.00000	15.81835	100.00000	15.77961			0.00	0	0
<b>Total RPP04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP07U On 31/01/2016 Spot Bond			100.00000	23.33341	100.00000	23.27688			0.00	0	0
<b>Total RPP07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP08U On 30/04/2020 Spot Bond			100.00000	13.97596	100.00000	13.92493			0.00	0	0
<b>Total RPP08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP09U On 21/11/2016 Spot Bond			100.00000	23.29323	100.00000	23.23680			0.00	0	0
<b>Total RPP09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	101.09571			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	101.84341			0.00	0	0
<b>Total RPS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			9.15000	105.52941	9.15000	105.50362			0.00	0	770,000,000
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>770,000,000</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>770,000,000</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
RW23 On 10/12/2023 Spot Bond			9.33500	91.77852	9.33500	101.13713				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			9.87500	85.77364	9.87500	102.87488				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	96.59086				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			7.81500	107.15179	7.81500	107.12947				0.00	0	2,700,000,000
<b>Total SBK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
<b>Total For SBK12</b>										<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.37448				0.00	0	0
<b>Total SBK13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK14 On 01/12/2017 Spot Bond			9.27000	101.44437	9.27000	101.41925			27,810,000,000,000.00	3,000,000,000	750,000,000	
<b>Total SBK14 SPOT</b>									<b>27,810,000,000,000.00</b>	<b>3,000,000,000</b>	<b>750,000,000</b>	
<b>Total For SBK14</b>									<b>27,810,000,000,000.00</b>	<b>3,000,000,000</b>	<b>750,000,000</b>	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.06611				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	99.89845				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	100.93993				0.00	0	0
<b>Total SBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.09109				0.00	69,400,000	34,700,000
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>69,400,000</b>	<b>34,700,000</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>69,400,000</b>	<b>34,700,000</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.07141				0.00	0	0
<b>Total SBK19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK7 On 24/05/2015 Spot Bond			7.56500	102.36575	7.56500	102.34510				0.00	0	1,840,000,000
<b>Total SBK7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,840,000,000</b>
<b>Total For SBK7</b>										<b>0.00</b>	<b>0</b>	<b>1,840,000,000</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
SBK9 On 10/04/2018 Spot Bond			9.06000	99.35357	9.06000	99.32952			36,240,000,000,000.00	4,000,000,000	2,370,000,000
<b>Total SBK9 SPOT</b>									<b>16,240,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,370,000,000</b>
<b>Total For SBK9</b>									<b>16,240,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,370,000,000</b>
SBN27 On 15/09/2015 Spot Bond			8.02500	109.68549	8.02500	109.66204			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			7.88500	109.85786	7.88500	109.83477			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			7.81500	109.94419	7.81500	109.92128			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			8.62000	100.96477	8.62000	100.94161			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			7.96000	109.76547	7.96000	109.74219			0.00	0	0
<b>Total SBN34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			7.92500	109.80857	7.92500	109.78538			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	99.90838			0.00	0	0
<b>Total SBN45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	101.96078			0.00	0	0
<b>Total SBN50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.44605			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			8.27000	103.76047	8.27000	103.73762			0.00	0	1,530,000,000
<b>Total SBS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,530,000,000</b>
<b>Total For SBS13</b>									<b>0.00</b>	<b>0</b>	<b>1,530,000,000</b>
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.23947			0.00	0	0
<b>Total SBS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	99.79141			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	105.71410			0.00	0	0
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			9.00000	105.77534	9.00000	110.82624			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			9.85000	102.16115	9.85000	102.13446			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	100.61606			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	100.87095			0.00	3,800,000,000	3,800,000,000
<b>Total SBS22 SPOT</b>									<b>0.00</b>	<b>3,800,000,000</b>	<b>3,800,000,000</b>
<b>Total For SBS22</b>									<b>0.00</b>	<b>3,800,000,000</b>	<b>3,800,000,000</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.59872			0.00	60,000,000,000	82,000,000,000
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>60,000,000,000</b>	<b>82,000,000,000</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>60,000,000,000</b>	<b>82,000,000,000</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.39720			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			8.55000	101.74205	8.55000	101.71891			0.00	0	1,840,000,000
<b>Total SBS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,840,000,000</b>
<b>Total For SBS25</b>									<b>0.00</b>	<b>0</b>	<b>1,840,000,000</b>
SBS26 On 28/02/2017 Spot Bond			100.00000	11.10721	100.00000	11.08235			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			9.62500	106.27047	9.62500	106.24287		298,375,000,000,000.00	31,000,000,000	34,500,000,000	
<b>Total SBS27 SPOT</b>								<b>18,375,000,000,000.00</b>	<b>31,000,000,000</b>	<b>34,500,000,000</b>	
<b>Total For SBS27</b>								<b>18,375,000,000,000.00</b>	<b>31,000,000,000</b>	<b>34,500,000,000</b>	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.10366			0.00	40,000,000	20,000,000
<b>Total SBS28 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For SBS28</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</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
SBS29 On 12/06/2019 Spot Bond			8.00000	102.82029	8.00000	102.79826			640,000,000,000,000.00	80,000,000,000	50,000,000,000
<b>Total SBS29 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>80,000,000,000</b>	<b>50,000,000,000</b>
<b>Total For SBS29</b>									<b>10,000,000,000,000.00</b>	<b>80,000,000,000</b>	<b>50,000,000,000</b>
SBS3 On 25/05/2026 Spot Bond			8.90000	95.32879	8.90000	95.30623			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	1.54791	100.00000	1.54308			930,000,000,000,000.00	209,300,000,000	115,900,000,000
<b>Total SBS30 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>209,300,000,000</b>	<b>115,900,000,000</b>
<b>Total For SBS30</b>									<b>10,000,000,000,000.00</b>	<b>209,300,000,000</b>	<b>115,900,000,000</b>
SBS31 On 27/06/2027 Spot Bond			8.00000	114.28912	8.00000	100.00000			635,712,000,000,000.00	79,464,000,000	44,000,000,000
<b>Total SBS31 SPOT</b>									<b>15,712,000,000,000.00</b>	<b>79,464,000,000</b>	<b>44,000,000,000</b>
<b>Total For SBS31</b>									<b>15,712,000,000,000.00</b>	<b>79,464,000,000</b>	<b>44,000,000,000</b>
SBS4 On 16/11/2021 Spot Bond			9.55000	95.67050	9.55000	95.64624			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			7.61500	112.09054	7.61500	112.06741			0.00	0	320,000,000
<b>Total SBS9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For SBS9</b>									<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
SBSI11 On 07/12/2023 Spot Bond			2.12000	128.98944	2.12000	270.58397			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			1.32500	103.94783	1.32500	128.44418			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	106.55000			0.00	0	0
<b>Total SCM107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2A1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2BU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.11278			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	10.68546	100.00000	10.65957			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				160.39820	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			1.95000	112.87043	1.95000	126.42879			0.00	0	0
<b>Total SHI05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	101.24860	6.50000	101.23091			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	99.87333			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	101.48968			0.00	0	0
<b>Total SHS03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	103.15605			0.00	0	0
<b>Total SHS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05 On 29/06/2017 Spot Bond			9.25000	102.68177	9.25000	102.65627			0.00	0	280,000,000
<b>Total SHS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
<b>Total For SHS05</b>									<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.89838			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.26863			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	101.55856			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	99.81089			0.00	0	0
<b>Total SHS09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS10 On 28/07/2014 Spot Bond				100.00000	0.00000	100.72984			0.00	0	0
<b>Total SHS10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 19/11/2016 Spot Bond			100.00000	14.26081	100.00000	14.22626			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	99.99988			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	57.22444	100.00000	57.04578			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>
SLI2 On 15/08/2016 Spot Bond			7.86500	106.60578	7.86500	106.58307		27,370,200,000,000.00	3,480,000,000	1,740,000,000	
<b>Total SLI2 SPOT</b>								<b>27,370,200,000,000.00</b>	<b>3,480,000,000</b>	<b>1,740,000,000</b>	
<b>Total For SLI2</b>								<b>27,370,200,000,000.00</b>	<b>3,480,000,000</b>	<b>1,740,000,000</b>	
SLI3 On 15/08/2023 Spot Bond			9.06000	100.60303	9.06000	101.56067		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			8.57000	101.10347	8.57000	101.08041		32,908,800,000,000.00	3,840,000,000	1,920,000,000	
<b>Total SNT01 SPOT</b>								<b>32,908,800,000,000.00</b>	<b>3,840,000,000</b>	<b>1,920,000,000</b>	
<b>Total For SNT01</b>								<b>32,908,800,000,000.00</b>	<b>3,840,000,000</b>	<b>1,920,000,000</b>	
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.45329		0.00	0	0	
<b>Total SPDA1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SPDA1</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.43662		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.76802			0.00	0	0
<b>Total SPDA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.43965			0.00	0	0
<b>Total SPDA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.89297			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			8.32000	106.82419	8.32000	106.80028			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	101.20774			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	101.57537			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	101.13614			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			9.40000	95.33761	9.40000	95.31368		24,440,000,000,000.00	2,600,000,000	2,500,400,000	
<b>Total SSA06 SPOT</b>								<b>24,440,000,000,000.00</b>	<b>2,600,000,000</b>	<b>2,500,400,000</b>	
<b>Total For SSA06</b>								<b>24,440,000,000,000.00</b>	<b>2,600,000,000</b>	<b>2,500,400,000</b>	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.21485			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	101.68793			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	101.01050			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			9.45800	87.99074	9.45800	87.96853			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001 On 31/03/2021 Spot Bond			9.52000	87.71148	9.52000	87.68920			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>
SSN006 On 21/12/2014 Spot Bond			7.10500	100.63974	7.10500	100.62044			0.00	0	0
<b>Total SSN006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN007 On 15/01/2020 Spot Bond			8.94500	95.64344	8.94500	95.62032			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	99.88076			0.00	0	0
<b>Total SSN008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN009 On 15/09/2017 Spot Bond			8.40000	101.57684	8.40000	101.55412			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			2.35000	108.17780	2.35000	108.42841			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			8.41000	98.31174	8.41000	102.23507			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 19/07/2014 Spot Bond				100.00000	0.00000	100.75634			0.00	0	0
<b>Total SSN013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN014 On 26/08/2018 Spot Bond				100.00000	0.00000	100.39166			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			9.62000	106.10184	9.62000	111.25483			0.00	0	0
<b>Total SSN017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	100.19027			0.00	0	0
<b>Total SSN018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN018 On 04/09/2014 Spot Bond				100.00000	0.00000	99.82832			0.00	0	0
<b>Total SSN019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN02( On 18/09/2014 Spot Bond				100.00000	0.00000	99.88735			0.00	0	0
<b>Total SSN020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 28/02/2031 Spot Bond			9.95500	78.14457	9.95500	78.08270			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>
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	101.05168			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>
SSN02( On 04/03/2019 Spot Bond				100.00000	0.00000	99.26912			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>
SSN02( On 16/01/2019 Spot Bond				100.00000	0.00000	100.48630			0.00	0	0
<b>Total SSN026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY106( On 10/06/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SY1063 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1063</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY106( On 17/06/2014 Spot Bond				100.00000	0.00000	99.88611			0.00	0	0
<b>Total SY1065 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1065</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1067 On 18/06/2014 Spot Bond				100.00000	0.00000	99.86971			0.00	0	0
<b>Total SY1067 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1067</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY107( On 21/07/2014 Spot Bond				100.00000	0.00000	99.32756			0.00	0	0
<b>Total SY1076 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1076</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY107( On 29/07/2014 Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0
<b>Total SY1078 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1078</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY108( On 10/06/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SY1085 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1085</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY108( On 13/06/2014 Spot Bond				100.00000	0.00000	99.95093			0.00	0	0
<b>Total SY1086 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1086</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
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	98.98305				0.00	0	0
<b>Total SY1087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY108€ On 13/06/2014 Spot Bond				100.00000	0.00000	99.95093				0.00	0	0
<b>Total SY1088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY108€ On 17/06/2014 Spot Bond				100.00000	0.00000	99.88582				0.00	0	0
<b>Total SY1089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY109C On 18/08/2014 Spot Bond				100.00000	0.00000	98.86982				0.00	0	0
<b>Total SY1090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1092 On 20/06/2014 Spot Bond				100.00000	0.00000	99.83645				0.00	0	0
<b>Total SY1092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	98.85324				0.00	0	0
<b>Total SY1094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY109€ On 18/06/2014 Spot Bond				100.00000	0.00000	99.86910				0.00	0	0
<b>Total SY1095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY109€ On 23/06/2014 Spot Bond				100.00000	0.00000	99.78771				0.00	0	0
<b>Total SY1096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY109€ On 22/08/2014 Spot Bond				100.00000	0.00000	98.80429				0.00	0	0
<b>Total SY1098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY109€ On 23/06/2014 Spot Bond				100.00000	0.00000	99.78791				0.00	0	0
<b>Total SY1099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1100 On 27/06/2014 Spot Bond				100.00000	0.00000	99.72381				0.00	0	0
<b>Total SY1100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	98.73601				0.00	0	0
<b>Total SY1101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1102 On 30/06/2014 Spot Bond				100.00000	0.00000	99.67295			0.00	0	0
<b>Total SY1102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1103 On 29/08/2014 Spot Bond				100.00000	0.00000	98.68664			0.00	0	0
<b>Total SY1103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1104 On 30/06/2014 Spot Bond				100.00000	0.00000	99.50749			0.00	0	0
<b>Total SY1104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1105 On 07/07/2014 Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0
<b>Total SY1105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1106 On 09/07/2014 Spot Bond				100.00000	0.00000	98.53797			0.00	0	0
<b>Total SY1106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	99.52563			0.00	0	0
<b>Total SY1107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1108 On 10/09/2014 Spot Bond			100.00000	80.39648	100.00000	80.21978		540,000,000,000,000.00	25,400,000,000	10,200,000,000	
<b>Total SY1108 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>25,400,000,000</b>	<b>10,200,000,000</b>	
<b>Total For SY1108</b>								<b>10,000,000,000,000.00</b>	<b>25,400,000,000</b>	<b>10,200,000,000</b>	
SY1109 On 11/07/2014 Spot Bond			100.00000	92.87532	100.00000	100.00000			0.00	0	0
<b>Total SY1109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1110 On 14/07/2014 Spot Bond			100.00000	92.17172	100.00000	100.00000			0.00	0	0
<b>Total SY1110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			7.02500	109.18121	7.02500	109.16061		3,934,000,000,000.00	560,000,000	280,000,000	
<b>Total SZ18 SPOT</b>								<b>3,934,000,000,000.00</b>	<b>560,000,000</b>	<b>280,000,000</b>	
<b>Total For SZ18</b>								<b>3,934,000,000,000.00</b>	<b>560,000,000</b>	<b>280,000,000</b>	
SZ25 On 30/09/2025 Spot Bond			8.80000	103.21009	8.80000	103.18581			0.00	0	0
<b>Total SZ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T018 On 15/07/2014 Spot Bond			100.00000	96.88130	100.00000	96.63787			0.00	0	0
<b>Total T018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF105L On 25/10/2014 Spot Bond			100.00000	90.94956	100.00000	90.72610			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	27.06672	100.00000	27.00114			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	100.92885			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	100.74523			0.00	0	0
<b>Total TFS112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS116 On 18/08/2014 Spot Bond				100.00000	0.00000	100.37231			0.00	0	0
<b>Total TFS116 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS116</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.19130			0.00	0	50,000,000
<b>Total TFS117 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For TFS117</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.35246			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	99.86545			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	99.85790			0.00	0	0
<b>Total TFS123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS124 On 18/06/2014 Spot Bond				100.00000	0.00000	99.87268			0.00	0	0
<b>Total TFS124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	97.63280			0.00	0	0
<b>Total TFS125 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS125</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	97.12585			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.80100			0.00	0	0
<b>Total TFS83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS84 On 28/07/2016 Spot Bond			7.81500	104.95476	7.81500	104.93254			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	100.94686			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	100.97331			0.00	0	0
<b>Total TH10A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.83000	103.14618	7.83000	103.12430			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	100.93230			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	100.96537			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	102.71677			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	100.93230			0.00	0	0
<b>Total TH10A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.96537			0.00	0	0
<b>Total TH10A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.16000	80.42492	7.16000	102.85788			0.00	0	0
<b>Total TH10A9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	101.03013			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.02485			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>
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.15156			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>
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.13442			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>
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.65065			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>
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.59175			0.00	0	0
<b>Total TH10D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.93098			0.00	0	0
<b>Total TH11A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.97331			0.00	0	0
<b>Total TH11A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.50633	8.73000	103.48190			0.00	0	0
<b>Total TH11A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.92701			0.00	0	0
<b>Total TH11A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.96537			0.00	0	0
<b>Total TH11A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2041 Spot Bond			8.93000	93.82823	8.93000	100.80939			0.00	0	0
<b>Total TH11A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.06308			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	101.11695				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>
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	101.03278				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2On 18/07/2041 Spot Bond				100.00000	0.00000	101.01825				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3On 18/07/2041 Spot Bond				100.00000	0.00000	101.17231				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1On 18/07/2041 Spot Bond				100.00000	0.00000	101.14891				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2On 18/07/2041 Spot Bond				100.00000	0.00000	101.14364				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3On 18/07/2041 Spot Bond				100.00000	0.00000	101.27062				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1On 18/07/2041 Spot Bond				100.00000	0.00000	101.55900				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2On 18/07/2041 Spot Bond				100.00000	0.00000	101.56424				0.00	0	0
<b>Total TH11D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3On 18/07/2041 Spot Bond				100.00000	0.00000	101.78314				0.00	0	0
<b>Total TH11D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	101.01908				0.00	0	0
<b>Total TH9A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			101.06155	6.62767	101.06155	6.61128				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.92701				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	101.23365				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	101.04598				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	101.09879				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	101.65588				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.38412				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	100.99826				0.00	0	0
<b>Total THE9A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.01214				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	100.99826				0.00	0	0
<b>Total THE9A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.01214				0.00	0	0
<b>Total THE9A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.01908				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	100.98994				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A! On 18/07/2016 Spot Bond				100.00000	0.00000	101.01214				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	101.08844				0.00	0	0
<b>Total THE9B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B! On 18/07/2039 Spot Bond				100.00000	0.00000	101.08844				0.00	0	0
<b>Total THE9B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B! On 18/07/2016 Spot Bond				100.00000	0.00000	101.08844				0.00	0	0
<b>Total THE9B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.19936				0.00	0	0
<b>Total THE9C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C! On 18/07/2039 Spot Bond				100.00000	0.00000	101.22707				0.00	0	0
<b>Total THE9C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C! On 18/07/2016 Spot Bond				100.00000	0.00000	101.19243				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	101.74576				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	101.78027				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	101.76647				0.00	0	0
<b>Total THE9D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL15 On 29/04/2015 Spot Bond			8.06500	104.62708	8.06500	104.60448				0.00	0	1,290,000,000
<b>Total TL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,290,000,000</b>
<b>Total For TL15</b>										<b>0.00</b>	<b>0</b>	<b>1,290,000,000</b>
TL20 On 22/02/2020 Spot Bond			9.83500	85.62471	9.83500	85.57260				0.00	0	6,100,000,000
<b>Total TL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,100,000,000</b>
<b>Total For TL20</b>										<b>0.00</b>	<b>0</b>	<b>6,100,000,000</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
TN17 On 14/11/2017 Spot Bond			8.06000	104.23657	8.06000	104.21419			1,612,000,000,000.00	200,000,000	4,160,000,000
<b>Total TN17 SPOT</b>									<b>1,612,000,000,000.00</b>	<b>200,000,000</b>	<b>4,160,000,000</b>
<b>Total For TN17</b>									<b>1,612,000,000,000.00</b>	<b>200,000,000</b>	<b>4,160,000,000</b>
TN20 On 17/09/2020 Spot Bond			9.10000	109.05351	9.10000	109.02714			311,303,177,640,000.00	34,209,140,400	27,773,140,300
<b>Total TN20 SPOT</b>									<b>11,303,177,640,000.00</b>	<b>34,209,140,400</b>	<b>27,773,140,300</b>
<b>Total For TN20</b>									<b>11,303,177,640,000.00</b>	<b>34,209,140,400</b>	<b>27,773,140,300</b>
TN20U On 14/04/2020 Spot Bond			100.00000	0.78695	100.00000	0.78447			0.00	0	0
<b>Total TN20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			9.33500	110.13004	9.33500	110.10274			214,331,600,000,000.00	22,960,000,000	10,280,000,000
<b>Total TN23 SPOT</b>									<b>14,331,600,000,000.00</b>	<b>22,960,000,000</b>	<b>10,280,000,000</b>
<b>Total For TN23</b>									<b>14,331,600,000,000.00</b>	<b>22,960,000,000</b>	<b>10,280,000,000</b>
TN25 On 19/08/2025 Spot Bond			9.42000	103.51211	9.42000	103.48580			278,455,200,000,000.00	29,560,000,000	18,830,000,000
<b>Total TN25 SPOT</b>									<b>8,455,200,000,000.00</b>	<b>29,560,000,000</b>	<b>18,830,000,000</b>
<b>Total For TN25</b>									<b>8,455,200,000,000.00</b>	<b>29,560,000,000</b>	<b>18,830,000,000</b>
TN27 On 14/11/2027 Spot Bond			9.45000	96.57743	9.45000	96.55319			65,392,491,780,000.00	6,919,840,400	2,570,300,000
<b>Total TN27 SPOT</b>									<b>5,392,491,780,000.00</b>	<b>6,919,840,400</b>	<b>2,570,300,000</b>
<b>Total For TN27</b>									<b>5,392,491,780,000.00</b>	<b>6,919,840,400</b>	<b>2,570,300,000</b>
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.68098			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	101.47426			0.00	3,000,000,000	4,500,000,000
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>4,500,000,000</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>4,500,000,000</b>
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.58781			0.00	0	0
<b>Total TORQ1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.55569			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	100.57013			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	100.57156			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.64254			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	100.78961			0.00	0	0
<b>Total TORQ6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.40763			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	101.25487			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	101.28187			0.00	0	0
<b>Total TPDA03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.98068			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	101.04850			0.00	0	0
<b>Total TPDA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	100.36026	10.00000	100.33251			0.00	0	0
<b>Total TR30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	100.35128	9.75000	100.32421			0.00	0	0
<b>Total TR31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	10.35293	100.00000	10.32535			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	100.09480			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	100.10073			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.10402				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.10468				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	100.12302				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	100.16316				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP15C On 02/10/2014 Spot Bond				100.00000	0.00000	98.19517				0.00	0	0
<b>Total TSP150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	97.50444				0.00	0	0
<b>Total TSP152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	97.31355				0.00	0	0
<b>Total TSP153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP154 On 12/06/2014 Spot Bond				100.00000	0.00000	99.96963				0.00	0	0
<b>Total TSP154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP155 On 24/07/2014 Spot Bond				100.00000	0.00000	99.31763				0.00	0	0
<b>Total TSP155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	96.26680				0.00	0	0
<b>Total TSP156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP157 On 07/08/2014 Spot Bond				100.00000	0.00000	99.00581				0.00	0	0
<b>Total TSP157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	95.40001				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP155 On 21/08/2014 Spot Bond				102.65747	0.00000	98.78121				0.00	0	0
<b>Total TSP159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	94.92882				0.00	0	0
<b>Total TSP160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	95.00373				0.00	0	0
<b>Total TSP161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP162 On 18/09/2014 Spot Bond				100.00000	0.00000	98.28999				0.00	0	0
<b>Total TSP162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	94.83213				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	94.60525				0.00	0	0
<b>Total TSP164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP165 On 16/10/2014 Spot Bond				100.00000	0.00000	97.82239				0.00	0	0
<b>Total TSP165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	94.38119				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	93.68982				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	50.19026	100.00000	100.00000				0.00	0	0
<b>Total TSP168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	12.46888	100.00000	12.43868				0.00	0	0
<b>Total TTO01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	100.44023				0.00	0	0
<b>Total TWC044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC04 On 21/07/2014 Spot Bond				100.00000	0.00000	100.99995			0.00	0	0
<b>Total TWC047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC047</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC04 On 22/07/2014 Spot Bond				100.00000	0.00000	100.94011			0.00	0	0
<b>Total TWC048 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC04 On 24/07/2014 Spot Bond				100.00000	0.00000	100.93328			0.00	0	0
<b>Total TWC049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.90557			0.00	0	0
<b>Total TWC051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 26/07/2014 Spot Bond				100.00000	0.00000	100.79496			0.00	0	0
<b>Total TWC052 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC052</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 19/08/2014 Spot Bond				100.00000	0.00000	100.43238			0.00	0	0
<b>Total TWC053 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC053</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 21/08/2014 Spot Bond				100.00000	0.00000	100.24945			0.00	0	0
<b>Total TWC054 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC054</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 21/07/2014 Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0
<b>Total TWC055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 25/07/2014 Spot Bond			100.00000	92.36742	100.00000	89.46078			0.00	0	0
<b>Total TWC056 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC056</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	101.04988			0.00	0	0
<b>Total TWCJ10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.28068			0.00	0	0
<b>Total TWCJ11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM1 On 24/07/2014 Spot Bond				100.00000	0.00000	100.94249			0.00	0	0
<b>Total TWCM10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	100.25068			0.00	0	0
<b>Total TWCM11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.25000	110.10337	9.25000	110.07632			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	101.12267			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	101.57855			0.00	0	0
<b>Total UTR043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UTR40 On 10/09/2017 Spot Bond			9.56000	104.23259	9.56000	104.20615			0.00	0	0
<b>Total UTR40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	101.29231			0.00	0	0
<b>Total VKC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	101.33265			0.00	0	0
<b>Total VKC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.67884			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	100.70144			0.00	0	0
<b>Total VKE02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.70246			0.00	0	0
<b>Total VKE03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.46747			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	101.50905			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04 On 30/05/2016 Spot Bond			6.92500	110.53373	6.92500	110.51329			138,500,000,000,000.00	20,000,000,000	10,000,000,000
<b>Total WS04 SPOT</b>									<b>138,500,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For WS04</b>									<b>138,500,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
WS05 On 01/08/2018 Spot Bond			1.16000	241.98886	1.16000	241.87643			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			6.88500	102.31126	6.88500	102.29244			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			7.72000	103.71131	7.72000	103.68996			63,304,000,000,000.00	8,200,000,000	4,600,000,000
<b>Total WSP2 SPOT</b>									<b>63,304,000,000,000.00</b>	<b>8,200,000,000</b>	<b>4,600,000,000</b>
<b>Total For WSP2</b>									<b>63,304,000,000,000.00</b>	<b>8,200,000,000</b>	<b>4,600,000,000</b>
WSP3 On 28/05/2019 Spot Bond			8.01500	104.34905	8.01500	104.32677			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			8.31000	103.57493	8.31000	103.55202			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			8.39000	103.55003	8.39000	103.52691			41,950,000,000,000.00	5,000,000,000	3,100,000,000
<b>Total WSP5 SPOT</b>									<b>41,950,000,000,000.00</b>	<b>5,000,000,000</b>	<b>3,100,000,000</b>
<b>Total For WSP5</b>									<b>41,950,000,000,000.00</b>	<b>5,000,000,000</b>	<b>3,100,000,000</b>
Z014 On 30/06/2015 Spot Bond			6.51500	93.50810	6.51500	93.49154			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>
Z019 On 30/06/2014 Spot Bond			5.89500	99.72619	5.89500	99.71013			0.00	0	0
<b>Total Z019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
Z020 On 19/10/2015 Spot Bond			6.44500	91.79451	6.44500	91.77860			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			5.87500	97.33658	5.87500	97.32133			0.00	0	0
<b>Total Z025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
Z071 On 01/07/2015 Spot Bond			6.51500	93.49154	6.51500	93.47498			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083 On 30/09/2019 Spot Bond			7.40500	68.03844	7.40500	68.02500			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	39.13619	100.00000	39.06194			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	20.71528	100.00000	20.67598			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>1.64e+017</b>	<b>194,309,492,600</b>	<b>988,388,137,000</b>
<b>Total for SPOT :</b>									<b>1.64e+017</b>	<b>194,309,492,600</b>	<b>988,388,137,000</b>
<b>Total Futures</b>									<b>1.64e+017</b>	<b>194,309,493,101</b>	<b>988,388,471,400</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>49,667</b>
<b>Grand Total:</b>									<b>1.64e+017</b>	<b>194,309,493,101</b>	<b>988,388,521,067</b>