



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: 04/08/2014

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			124.01696	124.01696	123.59314	123.59314			0.00	0	0
EL28 On 06/11/2014 Bond Future			124.41649	124.41649	123.98829	123.98829			0.00	0	0
EL28 On 05/02/2015 Bond Future			126.42711	126.42711	125.99387	125.99387			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	114.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Call			9,583.14000	9.58314	10,006,960		0.00	0	0
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			9,603.14000	9.60314	10,026,960		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			9,593.14000	9.59314	10,016,960		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			1,988.29000	1.98829	2,416,490		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			1,978.29000	1.97829	2,406,490		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			1,998.29000	1.99829	2,426,490		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			16.13000	0.01613	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
EL28	On	05/02/2015	Bond Future	125.99	Call			3.87000	0.00387	437,110		0.00	0	0
EL28	On	05/02/2015	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/02/2015	Bond Future	126.00	Call			0.00000	0.00000	427,110		0.00	0	0
EL28	On	05/02/2015	Bond Future	126.00	Put			6.13000	0.00613	0,000		0.00	0	0
EL28	On	05/02/2015	Bond Future	126.01	Call			0.00000	0.00000	417,110		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>
ES33	On	07/08/2014	Bond Future			9.53024	85.34213	9.59141	84.88414			0.00	0	0
ES33	On	06/11/2014	Bond Future			9.62501	82.83967	9.68797	82.37606			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.71403	84.16860	9.77884	83.69890			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.78293	81.87434	9.84954	81.39777			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,220</b>
ES33	On	07/08/2014	Bond Future	10.16	Call			4,075.41000	4.07541	4,533,400		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	07/08/2014	Bond Future	10.14	Call			3,937.45000	3.93745	4,395,440		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			4,006.48000	4.00648	4,464,470		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	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			4,370.47000	4.37047	4,834,080		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			4,235.67000	4.23567	4,699,280		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			4,303.12000	4.30312	4,766,730		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			1,571.82000	1.57182	2,041,520		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			1,641.78000	1.64178	2,111,480		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			1,501.77000	1.50177	1,971,470		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	07/05/2015	Bond Future	9.74	Put			786.01000	0.78601	309,440		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			713.77000	0.71377	237,200		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			641.62000	0.64162	165,050		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			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			116.00252	116.00252	116.00897	116.00897			0.00	0	0
I2025	On	06/11/2014	Bond Future			117.76065	117.76065	117.76898	117.76898			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/02/2015	Bond Future			118.50925	118.50925	118.51973	118.51973			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			7,018.97000	7.01897	7,012,520		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			7,008.97000	7.00897	7,002,520		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			6,998.97000	6.99897	6,992,520		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			768.98000	0.76898	760,650		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			758.98000	0.75898	750,650		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			778.98000	0.77898	770,650		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			470.27000	0.47027	480,750		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			480.27000	0.48027	490,750		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			490.27000	0.49027	500,750		0.00	0	0
<b>Total I2025 Option</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	07/08/2014	Bond Future			120.44639	120.44639	120.45259	120.45259			0.00	0	648
I2038	On	06/11/2014	Bond Future			122.27186	122.27186	122.28005	122.28005			0.00	0	1,706
I2038	On	05/02/2015	Bond Future			122.94915	122.94915	122.95937	122.95937			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,354</b>
I2038	On	07/08/2014	Bond Future	105.99	Call			14,462.59000	14.46259	14,456,390		0.00	0	0
I2038	On	07/08/2014	Bond Future	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.00	Call			14,452.59000	14.45259	14,446,390		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.01	Call			14,442.59000	14.44259	14,436,390		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Call			2,270.05000	2.27005	2,261,860		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	119.99	Call			2,290.05000	2.29005	2,281,860		0.00	0	0
I2038	On	06/11/2014	Bond Future	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Call			2,280.05000	2.28005	2,271,860		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			30.63000	0.03063	40,850		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	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
I2038	On	05/02/2015	Bond Future	123.00	Put			40.63000	0.04063	50,850		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			50.63000	0.05063	60,850		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2038 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>2,354</b>
I2046	On	07/08/2014	Bond Future			121.16041	121.16041	121.16635	121.16635			0.00	0	0
I2046	On	06/11/2014	Bond Future			121.65239	121.65239	121.66025	121.66025			0.00	0	5,348
I2046	On	05/02/2015	Bond Future			123.61800	123.61800	123.62808	123.62808			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,348</b>
I2046	On	07/08/2014	Bond Future	104.43	Call			16,736.35000	16.73635	16,730,410		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.44	Call			16,726.35000	16.72635	16,720,410		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.45	Call			16,716.35000	16.71635	16,710,410		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Call			17,230.25000	17.23025	17,222,390		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Call			17,220.25000	17.22025	17,212,390		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Call			17,210.25000	17.21025	17,202,390		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			361.92000	0.36192	372,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			371.92000	0.37192	382,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			381.92000	0.38192	392,000		0.00	0	0
<b>Total I2046 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>5,348</b>
I2050	On	07/08/2014	Bond Future			127.66219	127.66219	127.35461	127.35461			0.00	0	688
I2050	On	06/11/2014	Bond Future			129.59697	129.59697	129.28695	129.28695			0.00	0	2,800
I2050	On	05/02/2015	Bond Future			130.24647	130.24647	129.93325	129.93325			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,488</b>
I2050	On	07/08/2014	Bond Future	112.01	Call			15,344.61000	15.34461	15,652,190		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Call			15,364.61000	15.36461	15,672,190		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Call			15,354.61000	15.35461	15,662,190		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	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
I2050	On	06/11/2014	Bond Future	125.99	Call			3,296.95000	3.29695	3,606,970		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			3,286.95000	3.28695	3,596,970		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			3,276.95000	3.27695	3,586,970		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Call			0.00000	0.00000	256,470		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Put			56.75000	0.05675	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			0.00000	0.00000	246,470		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			66.75000	0.06675	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			0.00000	0.00000	236,470		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			76.75000	0.07675	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>3,488</b>
R157	On	07/08/2014	Bond Future			6.65886	112.58064	6.70128	112.53426		1.00	68,786,771.04	611	2,314
R157	On	06/11/2014	Bond Future			6.84708	107.45937	6.90094	107.41396		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.03285	109.18359	7.10797	109.13920		1.00	0.00	0	0
<b>Total R157 Future</b>												<b>68,786,771.04</b>	<b>611</b>	<b>2,314</b>
R157	On	07/08/2014	Bond Future	6.75	Put			34.80000	0.03480	8,890	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			95.28000	0.09528	117,790	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			31.12000	0.03112	7,250	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			81.17000	0.08117	99,530	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			38.85000	0.03885	10,830	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			88.04000	0.08804	108,510	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			40.50000	0.04050	45,330	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			634.02000	0.63402	593,440	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			41.72000	0.04172	46,680	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			626.74000	0.62674	586,290	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			39.31000	0.03931	44,010	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			641.34000	0.64134	600,630	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			48.40000	0.04840	42,110	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			1,015.11000	1.01511	1,053,280	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			47.71000	0.04771	41,490	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			1,004.90000	1.00490	1,042,930	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			49.11000	0.04911	42,750	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			1,010.00000	1.01000	1,048,100	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>68,786,771.04</b>	<b>611</b>	<b>2,314</b>
R186	On	07/08/2014	Bond Future			8.28925	118.36532	8.34022	117.93202		9.20	3,159,998,948.04	26,697	15,805
R186	On	06/11/2014	Bond Future			8.36511	120.14444	8.41773	119.70646		9.08	5,832,892,417.56	48,549	49,511

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/02/2015	Bond Future			8.43088	116.77497	8.48520	116.33191		9.66	63,058,483.80	540	540
R186	On	07/05/2015	Bond Future			8.47539	118.85275	8.53145	118.40389		9.61	0.00	0	0
<b>Total R186 Future</b>												<b>9,055,949,849.40</b>	<b>75,786</b>	<b>65,856</b>
R186	On	07/08/2014	Bond Future	7.60	Call			0.00000	0.00000	0,000	8.96	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			6,518.47000	6.51847	6,085,170	8.96	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Put			1,023.35000	1.02335	584,470	9.20	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			438.67000	0.43867	489,620	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			695.30000	0.69530	312,950	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			4,775.15000	4.77515	5,208,310	9.57	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			0.14000	0.00014	0,000	9.57	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			369.66000	0.36966	397,990	9.22	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			796.57000	0.79657	391,600	9.22	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			403.17000	0.40317	442,370	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			744.90000	0.74490	350,800	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			6,983.29000	6.98329	7,416,590	9.72	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			0.00000	0.00000	0,000	9.72	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			1,017.94000	1.01794	1,246,900	9.30	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			8.90000	0.00890	1,790	9.11	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			2,944.03000	2.94403	2,503,620	9.11	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			254.85000	0.25485	249,270	9.20	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.43	Put			260.12000	0.26012	55,780	9.30	0.00	0	105
R186	On	07/08/2014	Bond Future	8.70	Call			3,004.43000	3.00443	3,429,260	9.45	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			8.55000	0.00855	0,080	9.45	0.00	0	1,000
R186	On	06/11/2014	Bond Future	8.14	Put			3,606.75000	3.60675	3,294,310	9.04	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,298.26000	1.29826	1,426,130	9.04	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			3,550.79000	3.55079	3,240,680	9.04	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			1,328.06000	1.32806	1,458,270	9.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			3,495.37000	3.49537	3,187,600	9.05	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,448.04000	6.44804	6,809,270	9.51	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			430.32000	0.43032	353,570	9.51	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			1,268.91000	1.26891	1,394,450	9.04	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			4,449.55000	4.44955	4,704,620	9.79	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			2,243.84000	2.24384	2,055,850	9.79	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			5,682.15000	5.68215	5,976,290	9.90	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			1,597.85000	1.59785	1,448,930	9.90	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,352.80000	4.35280	4,604,460	9.78	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			2,305.64000	2.30564	2,114,240	9.78	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			4,401.05000	4.40105	4,654,420	9.78	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			2,274.58000	2.27458	2,084,890	9.78	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			5,158.81000	5.15881	4,885,380	9.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2015	Bond Future	8.24	Call			2,894.85000	2.89485	3,067,420	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			5,255.13000	5.25513	4,978,840	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			2,928.62000	2.92862	3,102,630	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			5,206.81000	5.20681	4,931,960	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			2,962.63000	2.96263	3,138,060	9.51	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>9,055,949,849.40</b>	<b>75,786</b>	<b>83,026</b>
R197	On	07/08/2014	Bond Future			285.31456	285.31456	285.33102	285.33102			0.00	0	0
R197	On	06/11/2014	Bond Future			289.63879	289.63879	289.65985	289.65985			0.00	0	905
R197	On	05/02/2015	Bond Future			288.31658	288.31658	288.34251	288.34251			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	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Call			15,321.02000	15.32102	15,304,560		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Call			15,341.02000	15.34102	15,324,560		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Call			15,331.02000	15.33102	15,314,560		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			4,659.85000	4.65985	4,638,790		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			4,649.85000	4.64985	4,628,790		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			4,669.85000	4.66985	4,648,790		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	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			667.49000	0.66749	693,420		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			647.49000	0.64749	673,420		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			657.49000	0.65749	683,420		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>905</b>
R201	On	07/08/2014	Bond Future			5.90190	102.20998	5.94829	102.19331		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	5.29	Put			238.79000	0.23879	220,550	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			1.97000	0.00197	0,310	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			235.31000	0.23531	216,980	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			2.11000	0.00211	0,340	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			231.85000	0.23185	213,410	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			1.84000	0.00184	0,270	1.00	0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			228.38902	228.38902	228.40110	228.40110		10.28	0.00	0	124
R202	On 06/11/2014			231.85026	231.85026	231.86600	231.86600			0.00	0	46,970
R202	On 05/02/2015			232.40826	232.40826	232.42801	232.42801			0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>47,094</b>
R202	On 07/08/2014	207.99	Call			20,411.10000	20.41110	20,399,020	10.65	0.00	0	0
R202	On 07/08/2014	207.99	Put			0.00000	0.00000	0,000	10.65	0.00	0	0
R202	On 07/08/2014	208.00	Call			20,401.10000	20.40110	20,389,020	10.65	0.00	0	0
R202	On 07/08/2014	208.00	Put			0.00000	0.00000	0,000	10.65	0.00	0	0
R202	On 07/08/2014	208.01	Call			20,391.10000	20.39110	20,379,020	10.65	0.00	0	0
R202	On 07/08/2014	208.01	Put			0.00000	0.00000	0,000	10.65	0.00	0	0
R202	On 06/11/2014	226.99	Call			4,876.00000	4.87600	4,860,260		0.00	0	0
R202	On 06/11/2014	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 06/11/2014	227.00	Call			4,866.00000	4.86600	4,850,260		0.00	0	0
R202	On 06/11/2014	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 06/11/2014	227.01	Call			4,856.00000	4.85600	4,840,260		0.00	0	0
R202	On 06/11/2014	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/02/2015	232.99	Put			561.99000	0.56199	581,740		0.00	0	0
R202	On 05/02/2015	233.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/02/2015	233.00	Put			571.99000	0.57199	591,740		0.00	0	0
R202	On 05/02/2015	233.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/02/2015	233.01	Put			581.99000	0.58199	601,740		0.00	0	0
R202	On 05/02/2015	232.99	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>47,094</b>
R2023	On 07/08/2014			8.06958	101.52077	8.11562	101.24423		7.39	1,183,630,657.43	11,659	3,177
R2023	On 06/11/2014			8.15308	99.12570	8.20082	98.84652		7.60	2,288,316,784.50	23,085	12,112
R2023	On 05/02/2015			8.22681	100.71557	8.27636	100.43356		7.75	0.00	0	0
R2023	On 07/05/2015			8.26900	98.57780	8.32037	98.29257		8.07	0.00	0	0
<b>Total R2023 Future</b>										<b>3,471,947,441.93</b>	<b>34,744</b>	<b>15,289</b>
R2023	On 07/08/2014	8.49	Put			4.03000	0.00403	0,030	7.63	0.00	0	0
R2023	On 07/08/2014	8.50	Call			2,273.86000	2.27386	2,547,020	7.63	0.00	0	0
R2023	On 07/08/2014	8.50	Put			3.40000	0.00340	0,020	7.63	0.00	0	0
R2023	On 07/08/2014	8.51	Call			2,331.49000	2.33149	2,605,180	7.64	0.00	0	0
R2023	On 07/08/2014	8.51	Put			2.86000	0.00286	0,010	7.64	0.00	0	0
R2023	On 07/08/2014	8.49	Call			2,216.28000	2.21628	2,488,820	7.63	0.00	0	0
R2023	On 06/11/2014	8.59	Call			2,923.58000	2.92358	3,109,280	7.74	0.00	0	0
R2023	On 06/11/2014	8.59	Put			685.07000	0.68507	591,590	7.74	0.00	0	0
R2023	On 06/11/2014	8.60	Call			2,964.64000	2.96464	3,151,830	7.74	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/11/2014	Bond Future	8.60	Put			669.48000	0.66948	577,490	7.74	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			3,005.94000	3.00594	3,194,610	7.74	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			654.17000	0.65417	563,660	7.74	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,192.94000	1.19294	1,091,140	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			3,819.85000	3.81985	4,001,070	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,175.75000	1.17575	1,074,960	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			3,857.67000	3.85767	4,039,920	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,158.74000	1.15874	1,058,980	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			3,782.17000	3.78217	3,962,380	7.95	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,292.45000	2.29245	2,410,070	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			3,298.63000	3.29863	3,131,020	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,317.95000	2.31795	2,436,470	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			3,268.01000	3.26801	3,101,300	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,343.62000	2.34362	2,463,050	8.04	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			3,237.59000	3.23759	3,071,790	8.04	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>3,471,947,441.93</b>	<b>34,744</b>	<b>15,289</b>
R203	On	07/08/2014	Bond Future			7.10555	106.47973	7.14187	106.37856		2.75	1,067,672,252.71	10,027	16,931
R203	On	06/11/2014	Bond Future			7.20897	103.91647	7.24829	103.81537		2.81	1,631,696,411.94	15,702	10,967
R203	On	05/02/2015	Bond Future			7.29357	105.58346	7.33647	105.48242		2.70	0.00	0	0
R203	On	07/05/2015	Bond Future			7.30271	103.29047	7.34976	103.18953		2.62	0.00	0	0
<b>Total R203 Future</b>												<b>2,699,368,664.65</b>	<b>25,729</b>	<b>27,898</b>
R203	On	07/08/2014	Bond Future	6.84	Call			1.52000	0.00152	0,190	2.72	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			846.13000	0.84613	743,630	2.72	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			438.53000	0.43853	515,470	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			27.19000	0.02719	2,960	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			462.61000	0.46261	542,480	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			23.57000	0.02357	2,270	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			487.08000	0.48708	569,610	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			20.36000	0.02036	1,720	2.80	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			206.61000	0.20661	224,520	2.75	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,262.50000	1.26250	1,179,310	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			212.98000	0.21298	231,370	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,242.85000	1.24285	1,160,140	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			219.49000	0.21949	238,380	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,223.34000	1.22334	1,141,130	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			309.98000	0.30998	335,380	2.77	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,002.29000	1.00229	926,590	2.77	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,478.66000	2.47866	2,562,860	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			150.65000	0.15065	133,810	2.86	0.00	0	0

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	05/02/2015	Bond Future	8.35	Call			2,498.33000	2.49833	2,582,800	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			147.46000	0.14746	130,890	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,518.04000	2.51804	2,602,790	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			144.32000	0.14432	128,030	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,311.79000	1.31179	1,373,100	2.77	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			483.95000	0.48395	444,220	2.77	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			830.51000	0.83051	873,220	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			1,066.19000	1.06619	1,007,960	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			840.71000	0.84071	883,780	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			1,054.89000	1.05489	997,020	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			851.34000	0.85134	894,770	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			1,044.03000	1.04403	986,520	2.62	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>2,699,368,664.65</b>	<b>25,729</b>	<b>28,058</b>
R2030	On	07/08/2014	Bond Future			8.69914	94.37201	8.75508	93.92274			0.00	0	0
R2030	On	06/11/2014	Bond Future			8.77317	95.79051	8.83069	95.33592			0.00	0	4,185
R2030	On	05/02/2015	Bond Future			8.83959	93.31973	8.89876	92.85938			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.89007	94.98105	8.95089	94.51418			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,185</b>
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			2,008.87000	2.00887	2,458,140		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			1,853.52000	1.85352	2,302,790		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			1,931.24000	1.93124	2,380,510		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			1,242.67000	1.24267	1,697,260		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			1,319.88000	1.31988	1,774,470		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			1,397.00000	1.39700	1,851,590		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			2,666.88000	2.66688	3,127,230		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			2,741.19000	2.74119	3,201,540		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			2,592.48000	2.59248	3,052,830		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			1,476.63000	1.47663	1,009,760		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			1,633.27000	1.63327	1,166,400		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
R2030 On 07/05/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.75	Put			1,554.90000	1.55490	1,088,030		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2030 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>									<b>0.00</b>	<b>0</b>	<b>4,185</b>
R2037 On 07/08/2014 Bond Future			8.91394	96.28233	8.97985	95.67045			393,891,012.03	4,091	377
R2037 On 06/11/2014 Bond Future			8.98438	97.72960	9.05207	97.10997			102,420,620.80	1,048	6,708
R2037 On 05/02/2015 Bond Future			9.04805	95.03943	9.11758	94.41142			311,729,330.40	3,280	3,280
R2037 On 07/05/2015 Bond Future			9.09748	96.73162	9.16882	96.09420			0.00	0	0
<b>Total R2037 Future</b>									<b>808,040,963.23</b>	<b>8,419</b>	<b>10,365</b>
R2037 On 07/08/2014 Bond Future	9.06	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Call			553.00000	0.55300	1,164,880		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Call			644.44000	0.64444	1,256,320		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Call			735.74000	0.73574	1,347,620		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			5,701.54000	5.70154	6,321,170		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			5,536.44000	5.53644	6,156,070		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			5,619.05000	5.61905	6,238,680		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			3,253.51000	3.25351	3,881,520		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			3,338.38000	3.33838	3,966,390		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			3,423.12000	3.42312	4,051,130		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			1,519.58000	1.51958	882,160		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			1,428.48000	1.42848	791,060		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			1,610.81000	1.61081	973,390		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>808,040,963.23</b>	<b>8,419</b>	<b>10,365</b>
R204 On 07/08/2014 Bond Future			7.39524	103.34031	7.43144	103.20577		4.04	683,079,449.10	6,610	12,179
R204 On 06/11/2014 Bond Future			7.48861	104.89366	7.52698	104.75866		3.98	721,878,168.12	6,882	11,838
R204 On 05/02/2015 Bond Future			7.56448	102.54061	7.60527	102.40509		4.07	0.00	0	0
R204 On 07/05/2015 Bond Future			7.59550	104.36456	7.63898	104.22850		3.97	0.00	0	0

Contract Details				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 Future</b>												<b>1,404,957,617.22</b>	<b>13,492</b>	<b>24,017</b>
R204	On	07/08/2014	Bond Future	7.44	Call			228.98000	0.22898	248,070	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.44	Put			197.19000	0.19719	81,740	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Call			249.00000	0.24900	273,630	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Put			180.10000	0.18010	70,190	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Call			270.03000	0.27003	300,450	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Put			164.03000	0.16403	59,910	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Call			1,286.10000	1.28610	1,419,050	4.12	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Put			1.60000	0.00160	0,010	4.12	0.00	0	530
R204	On	06/11/2014	Bond Future	7.00	Call			219.20000	0.21920	236,820	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,092.69000	2.09269	1,975,310	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			226.25000	0.22625	244,400	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,063.79000	2.06379	1,946,940	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			1,906.39000	1.90639	2,002,000	4.09	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			294.44000	0.29444	255,050	4.09	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			212.31000	0.21231	229,430	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,121.75000	2.12175	2,003,870	3.89	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,589.29000	2.58929	2,685,880	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			444.20000	0.44420	405,270	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,539.95000	2.53995	2,635,570	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			459.55000	0.45955	419,650	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,564.57000	2.56457	2,660,680	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			451.82000	0.45182	412,410	4.24	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,220.70000	1.22070	1,276,420	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			1,656.40000	1.65640	1,576,060	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,235.45000	1.23545	1,291,640	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			1,639.73000	1.63973	1,559,860	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,206.04000	1.20604	1,261,290	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			1,673.18000	1.67318	1,592,370	3.92	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>1,404,957,617.22</b>	<b>13,492</b>	<b>25,817</b>
R2044	On	07/08/2014	Bond Future			8.99381	97.77152	9.05969	97.11225			0.00	0	0
R2044	On	06/11/2014	Bond Future			9.06194	99.24116	9.12958	98.57344			0.00	0	73
R2044	On	05/02/2015	Bond Future			9.12366	96.44999	9.19311	95.77315			0.00	0	0
R2044	On	07/05/2015	Bond Future			9.17189	98.16734	9.24310	97.48025			0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>73</b>
R2044	On	07/08/2014	Bond Future	9.01	Put			496.54000	0.49654	0,000		0.00	0	0
R2044	On	07/08/2014	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/08/2014	Bond Future	8.99	Put			697.63000	0.69763	38,360		0.00	0	0
R2044	On	07/08/2014	Bond Future	9.00	Call			0.00000	0.00000	62,270		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/08/2014	Bond Future	9.00	Put			597.00000	0.59700	0,000		0.00	0	0
R2044	On	07/08/2014	Bond Future	9.01	Call			0.00000	0.00000	162,730		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Put			1,185.88000	1.18588	518,160		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Put			1,386.67000	1.38667	718,950		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Put			1,286.18000	1.28618	618,460		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Put			1,802.46000	1.80246	1,125,620		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Put			2,002.86000	2.00286	1,326,020		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put			1,902.57000	1.90257	1,225,730		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			2,381.13000	2.38113	1,694,040		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			2,281.17000	2.28117	1,594,080		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			2,481.25000	2.48125	1,794,160		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>73</b>
R2048	On	07/08/2014	Bond Future			8.99886	101.29307	9.06477	100.61910			466,758,466.56	4,608	0
R2048	On	06/11/2014	Bond Future			9.06846	98.38857	9.13615	97.70611			245,774,647.86	2,498	19,624
R2048	On	05/02/2015	Bond Future			9.13200	99.96670	9.20153	99.27488			127,657,475.90	1,277	1,277
R2048	On	07/05/2015	Bond Future			9.17654	97.30911	9.24779	96.60674			0.00	0	0
<b>Total R2048 Future</b>												<b>840,190,590.32</b>	<b>8,383</b>	<b>20,901</b>
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			5,728.20000	5.72820	6,402,170		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			5,545.68000	5.54568	6,219,650		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Call			5,637.02000	5.63702	6,310,990		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			5,726.71000	5.72671	6,409,170		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			5,546.93000	5.54693	6,229,390		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			5,636.90000	5.63690	6,319,360		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	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
R2048	On	05/02/2015	Bond Future	9.49	Call			2,777.73000	2.77773	3,469,550		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			2,871.43000	2.87143	3,563,250		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			2,964.95000	2.96495	3,656,770		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Call			119.45000	0.11945	821,820		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			0.00000	0.00000	626,020		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Put			76.35000	0.07635	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			21.64000	0.02164	724,010		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>												<b>840,190,590.32</b>	<b>8,383</b>	<b>20,901</b>
R207	On	07/08/2014	Bond Future			7.65496	98.77250	7.69610	98.59475		5.17	2,568,677,635.00	26,006	25,060
R207	On	06/11/2014	Bond Future			7.74330	100.25720	7.78648	100.07829		5.06	3,003,705,712.00	29,960	35,971
R207	On	05/02/2015	Bond Future			7.81849	98.22365	7.86393	98.04344		5.27	0.00	0	0
R207	On	07/05/2015	Bond Future			7.86177	99.97122	7.90964	99.78963		5.25	0.00	0	0
<b>Total R207 Future</b>												<b>5,572,383,347.00</b>	<b>55,966</b>	<b>61,031</b>
R207	On	07/08/2014	Bond Future	7.69	Call			247.10000	0.24710	269,590	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			273.43000	0.27343	118,170	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			268.60000	0.26860	297,500	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			251.77000	0.25177	102,920	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			291.23000	0.29123	326,870	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			231.26000	0.23126	89,150	5.16	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			353.10000	0.35310	384,780	4.95	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,222.41000	2.22241	2,075,180	4.95	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			363.28000	0.36328	395,760	4.95	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,190.25000	2.19025	2,043,820	4.95	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			373.68000	0.37368	406,970	4.96	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,158.33000	2.15833	2,012,710	4.96	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,046.08000	3.04608	3,172,050	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			603.88000	0.60388	549,640	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,074.94000	3.07494	3,201,530	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			594.34000	0.59434	540,720	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,103.90000	3.10390	3,231,110	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			584.92000	0.58492	531,920	5.50	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,596.28000	2.59628	2,700,630	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			1,279.69000	1.27969	1,202,450	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,510.13000	1.51013	1,583,430	5.25	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			2,193.69000	2.19369	2,085,400	5.25	0.00	0	0

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	07/05/2015	Bond Future	8.24	Call			2,549.63000	2.54963	2,652,850	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			1,307.61000	1.30761	1,229,240	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,572.91000	2.57291	2,676,690	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1,293.60000	1.29360	1,215,790	5.39	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>66</b>
<b>Total For R207</b>												<b>5,572,383,347.00</b>	<b>55,966</b>	<b>61,097</b>
R208	On	07/08/2014	Bond Future			7.83986	96.90356	7.88097	96.70145		6.08	1,602,397,268.16	16,536	3,917
R208	On	06/11/2014	Bond Future			7.92623	94.96174	7.96908	94.75806		6.29	1,913,858,907.96	20,154	12,911
R208	On	05/02/2015	Bond Future			7.99997	96.48524	8.04468	96.27986		6.30	0.00	0	0
R208	On	07/05/2015	Bond Future			8.04198	94.79856	8.08865	94.59127		6.48	0.00	0	0
<b>Total R208 Future</b>												<b>3,516,256,176.12</b>	<b>36,690</b>	<b>16,828</b>
R208	On	07/08/2014	Bond Future	7.79	Call			129.51000	0.12951	113,040	6.09	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			577.46000	0.57746	358,880	6.09	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			143.84000	0.14384	129,900	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			542.42000	0.54242	326,370	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			159.28000	0.15928	148,450	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			508.53000	0.50853	295,590	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			1,935.98000	1.93598	2,136,620	6.27	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			1.48000	0.00148	0,010	6.27	0.00	0	630
R208	On	06/11/2014	Bond Future	7.46	Put			2,814.96000	2.81496	2,642,620	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,854.86000	2.85486	3,004,790	6.45	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			375.44000	0.37544	321,690	6.45	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			339.77000	0.33977	369,520	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			2,892.79000	2.89279	2,718,860	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			349.76000	0.34976	380,300	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			2,853.75000	2.85375	2,680,610	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			359.98000	0.35998	391,320	6.14	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,011.30000	3.01130	3,142,630	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			905.97000	0.90597	831,920	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			2,949.65000	2.94965	3,079,430	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			933.61000	0.93361	858,010	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,980.28000	2.98028	3,110,840	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			919.58000	0.91958	844,760	6.46	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			2,344.97000	2.34497	2,227,650	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			1,972.29000	1.97229	2,062,940	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			2,321.95000	2.32195	2,205,310	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			1,929.33000	1.92933	2,018,620	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			2,368.16000	2.36816	2,250,160	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			1,950.74000	1.95074	2,040,710	6.48	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,150</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R208</b>											<b>3,516,256,176.12</b>	<b>36,690</b>	<b>18,978</b>
R209	On	07/08/2014			8.83880	77.49496	8.89968	77.02819		13.43	485,815,904.24	6,269	4,948
R209	On	06/11/2014			8.90607	75.51313	8.96851	75.04055		14.17	287,705,025.30	3,810	24,332
R209	On	05/02/2015			8.96584	76.72467	9.02986	76.24573		14.46	0.00	0	0
R209	On	07/05/2015			9.00939	74.93905	9.07496	74.45297		15.09	0.00	0	0
<b>Total R209 Future</b>											<b>773,520,929.54</b>	<b>10,079</b>	<b>29,280</b>
R209	On	07/08/2014	9.04	Call			1,216.93000	1.21693	1,545,960	13.46	0.00	0	0
R209	On	07/08/2014	9.04	Put			158.01000	0.15801	20,270	13.46	0.00	0	0
R209	On	07/08/2014	9.05	Call			1,276.37000	1.27637	1,617,000	13.46	0.00	0	0
R209	On	07/08/2014	9.05	Put			142.87000	0.14287	16,730	13.46	0.00	0	0
R209	On	07/08/2014	9.06	Call			1,336.87000	1.33687	1,688,470	13.47	0.00	0	0
R209	On	07/08/2014	9.06	Put			128.91000	0.12891	13,740	13.47	0.00	0	0
R209	On	06/11/2014	9.05	Call			2,500.84000	2.50084	2,739,470	14.20	0.00	0	2,050
R209	On	06/11/2014	9.58	Call			5,043.76000	5.04376	5,404,510	14.54	0.00	0	0
R209	On	06/11/2014	8.99	Put			2,103.38000	2.10338	1,853,710	14.17	0.00	0	0
R209	On	06/11/2014	9.00	Call			2,303.24000	2.30324	2,528,770	14.17	0.00	0	1,640
R209	On	06/11/2014	9.00	Put			2,066.65000	2.06665	1,819,600	14.17	0.00	0	0
R209	On	06/11/2014	10.00	Call			7,418.96000	7.41896	7,840,460	14.82	0.00	0	0
R209	On	06/11/2014	10.00	Put			239.61000	0.23961	188,530	14.82	0.00	0	1,640
R209	On	06/11/2014	8.75	Call			1,454.29000	1.45429	1,615,070	14.04	0.00	0	2,200
R209	On	06/11/2014	9.05	Put			1,890.97000	1.89097	1,657,020	14.20	0.00	0	0
R209	On	06/11/2014	9.25	Call			3,372.58000	3.37258	3,661,880	14.33	0.00	0	0
R209	On	06/11/2014	9.25	Put			1,298.40000	1.29840	1,115,120	14.33	0.00	0	2,200
R209	On	06/11/2014	10.05	Call			7,708.43000	7.70843	8,135,250	14.82	0.00	0	0
R209	On	06/11/2014	10.05	Put			209.12000	0.20912	163,360	14.82	0.00	0	2,050
R209	On	06/11/2014	8.95	Put			2,254.89000	2.25489	1,994,700	14.14	0.00	0	0
R209	On	06/11/2014	9.58	Put			650.63000	0.65063	538,800	14.54	0.00	0	907
R209	On	06/11/2014	9.95	Call			7,128.67000	7.12867	7,544,680	14.79	0.00	0	0
R209	On	06/11/2014	9.95	Put			271.72000	0.27172	215,150	14.79	0.00	0	2,050
R209	On	06/11/2014	8.50	Call			835.58000	0.83558	938,620	13.91	0.00	0	5,500
R209	On	06/11/2014	8.50	Put			4,497.48000	4.49748	4,127,940	13.91	0.00	0	0
R209	On	06/11/2014	9.01	Put			2,030.53000	2.03053	1,786,110	14.18	0.00	0	0
R209	On	06/11/2014	9.50	Call			4,616.92000	4.61692	4,962,160	14.49	0.00	0	0
R209	On	06/11/2014	9.50	Put			775.15000	0.77515	647,810	14.49	0.00	0	5,500
R209	On	06/11/2014	8.99	Call			2,264.97000	2.26497	2,487,880	14.17	0.00	0	0
R209	On	06/11/2014	8.75	Put			3,128.57000	3.12857	2,816,770	14.04	0.00	0	0
R209	On	06/11/2014	8.95	Call			2,115.28000	2.11528	2,327,670	14.14	0.00	0	2,050
R209	On	06/11/2014	9.01	Call			2,342.01000	2.34201	2,570,170	14.18	0.00	0	0
R209	On	05/02/2015	9.24	Call			3,987.48000	3.98748	4,254,590	14.62	0.00	0	0
R209	On	05/02/2015	9.24	Put			2,448.40000	2.44840	2,236,570	14.62	0.00	0	0



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	05/02/2015	Bond Future	9.25	Call			4,029.15000	4.02915	4,297,990	14.63	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			2,418.07000	2.41807	2,207,970	14.63	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,071.02000	4.07102	4,341,580	14.64	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			2,388.05000	2.38805	2,179,670	14.64	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,049.70000	3.04970	3,274,120	14.46	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			3,272.50000	3.27250	3,017,980	14.46	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			3,623.49000	3.62349	3,850,480	15.08	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			4,254.26000	4.25426	3,995,170	15.08	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			3,658.63000	3.65863	3,887,090	15.09	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			4,214.73000	4.21473	3,957,110	15.09	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			3,694.21000	3.69421	3,924,140	15.10	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			4,175.75000	4.17575	3,919,600	15.10	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>27,787</b>
<b>Total For R209</b>												<b>773,520,929.54</b>	<b>10,079</b>	<b>57,067</b>
R210	On	07/08/2014	Bond Future			172.13126	172.13126	171.54814	171.54814			0.00	0	123
R210	On	06/11/2014	Bond Future			172.70212	172.70212	172.11282	172.11282			0.00	0	535
R210	On	05/02/2015	Bond Future			175.49282	175.49282	174.89657	174.89657			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>658</b>
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			12,538.14000	12.53814	13,121,260		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Call			12,558.14000	12.55814	13,141,260		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			12,548.14000	12.54814	13,131,260		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,122.82000	3.12282	3,712,120		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,112.82000	3.11282	3,702,120		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			3,102.82000	3.10282	3,692,120		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			0.00000	0.00000	492,820		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			103.43000	0.10343	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			0.00000	0.00000	482,820		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			113.43000	0.11343	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			0.00000	0.00000	502,820		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			93.43000	0.09343	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>658</b>
R211	On	07/08/2014	Bond Future			130.67880	130.67880	130.68936	130.68936			50,964,732.00	390	0
R211	On	06/11/2014	Bond Future			132.65933	132.65933	132.67207	132.67207			141,945,483.10	1,070	1,070

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	05/02/2015	Bond Future			133.20081	133.20081	133.21586	133.21586			0.00	0	0
<b>Total R211 Future</b>												<b>192,910,215.10</b>	<b>1,460</b>	<b>1,070</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			2,699.36000	2.69936	2,688,800		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			2,689.36000	2.68936	2,678,800		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			2,679.36000	2.67936	2,668,800		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,682.07000	2.68207	2,669,330		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			2,672.07000	2.67207	2,659,330		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			2,662.07000	2.66207	2,649,330		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			205.86000	0.20586	190,810		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			225.86000	0.22586	210,810		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			215.86000	0.21586	200,810		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	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>192,910,215.10</b>	<b>1,460</b>	<b>1,070</b>
R212	On	07/08/2014	Bond Future			135.32611	135.32611	135.33409	135.33409			42,898,376.87	317	118
R212	On	06/11/2014	Bond Future			137.37703	137.37703	137.38735	137.38735			123,639,327.00	900	18,159
R212	On	05/02/2015	Bond Future			137.83843	137.83843	137.85098	137.85098			0.00	0	0
<b>Total R212 Future</b>												<b>166,537,703.87</b>	<b>1,217</b>	<b>18,277</b>
R212	On	07/08/2014	Bond Future	129.01	Call			6,324.09000	6.32409	6,316,110		0.00	0	0
R212	On	07/08/2014	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Call			6,344.09000	6.34409	6,336,110		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Call			6,334.09000	6.33409	6,326,110		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Call			2,387.35000	2.38735	2,377,030		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Call			2,377.35000	2.37735	2,367,030		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Call			2,397.35000	2.39735	2,387,030		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			159.02000	0.15902	171,570		0.00	0	0

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	05/02/2015	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			139.02000	0.13902	151,570		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			149.02000	0.14902	161,570		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>166,537,703.87</b>	<b>1,217</b>	<b>18,277</b>
R213	On	07/08/2014	Bond Future			8.70905	88.29410	8.76497	87.86297		12.08	1,646,508,376.80	18,648	9,503
R213	On	06/11/2014	Bond Future			8.78224	86.07964	8.83968	85.64341		12.25	2,886,680,727.40	33,535	28,985
R213	On	05/02/2015	Bond Future			8.84842	87.46035	8.90746	87.01842		12.64	0.00	0	0
R213	On	07/05/2015	Bond Future			8.89293	85.46713	8.95348	85.01899		13.24	0.00	0	0
<b>Total R213 Future</b>												<b>4,533,189,104.20</b>	<b>52,183</b>	<b>38,488</b>
R213	On	07/08/2014	Bond Future	8.84	Call			878.21000	0.87821	1,079,350	12.15	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put			304.67000	0.30467	74,680	12.15	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			929.44000	0.92944	1,144,710	12.15	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			279.89000	0.27989	64,030	12.15	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			982.11000	0.98211	1,211,270	12.16	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			256.64000	0.25664	54,670	12.16	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			2,167.98000	2.16798	2,364,910	12.30	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			2,165.56000	2.16556	1,926,260	12.30	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			2,206.11000	2.20611	2,405,490	12.31	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			2,128.08000	2.12808	1,891,230	12.31	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			2,244.61000	2.24461	2,446,440	12.32	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			2,091.06000	2.09106	1,856,660	12.32	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			4,501.65000	4.50165	4,764,780	12.78	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			2,073.55000	2.07355	1,894,750	12.78	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			4,546.30000	4.54630	4,810,990	12.79	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			2,046.76000	2.04676	1,869,520	12.79	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			4,591.13000	4.59113	4,857,380	12.80	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			2,020.24000	2.02024	1,844,560	12.80	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			3,174.21000	3.17421	3,362,610	13.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			4,769.57000	4.76957	4,509,830	13.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,207.07000	3.20707	3,396,830	13.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			4,726.73000	4.72673	4,468,350	13.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,240.12000	3.24012	3,431,230	13.12	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			4,684.18000	4.68418	4,427,150	13.12	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>4,533,189,104.20</b>	<b>52,183</b>	<b>38,488</b>
R214	On	07/08/2014	Bond Future			8.91873	78.46186	8.98459	77.93499		14.47	199,057,738.82	2,537	1,134
R214	On	06/11/2014	Bond Future			8.98585	76.35265	9.05343	75.81894		14.72	130,257,620.90	1,706	5,903
R214	On	05/02/2015	Bond Future			9.04683	77.57727	9.11616	77.03627		15.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	07/05/2015	Bond Future			9.08901	75.66191	9.15998	75.11274		16.00	0.00	0	0
<b>Total R214 Future</b>												<b>329,315,359.72</b>	<b>4,243</b>	<b>7,037</b>
R214	On	07/08/2014	Bond Future	9.56	Call			4,354.84000	4.35484	4,881,160	14.93	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			0.55000	0.00055	0,000	14.93	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Call			4,210.89000	4.21089	4,736,990	14.91	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			0.77000	0.00077	0,000	14.91	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			4,282.92000	4.28292	4,809,140	14.92	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			0.65000	0.00065	0,000	14.92	0.00	0	0
R214	On	06/11/2014	Bond Future	9.20	Call			2,911.14000	2.91114	3,202,650	14.86	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			1,774.99000	1.77499	1,532,790	14.86	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			5,119.12000	5.11912	5,521,710	15.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			740.16000	0.74016	609,040	15.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,174.26000	5.17426	5,578,940	15.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			724.41000	0.72441	595,380	15.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,229.57000	5.22957	5,636,330	15.18	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			708.94000	0.70894	581,990	15.18	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			6,018.97000	6.01897	6,452,470	15.27	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			520.05000	0.52005	419,840	15.27	0.00	0	2,500
R214	On	05/02/2015	Bond Future	9.50	Call			4,963.76000	4.96376	5,300,150	15.38	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			2,082.93000	2.08293	1,878,320	15.38	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			5,009.86000	5.00986	5,348,050	15.39	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			2,056.48000	2.05648	1,853,670	15.39	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			4,917.83000	4.91783	5,252,410	15.37	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			2,109.67000	2.10967	1,903,250	15.37	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			4,136.54000	4.13654	4,407,960	15.94	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			4,213.36000	4.21336	3,935,610	15.94	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			4,174.35000	4.17435	4,447,380	15.95	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			4,174.19000	4.17419	3,898,050	15.95	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			4,098.89000	4.09889	4,368,690	15.93	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			4,252.82000	4.25282	3,973,450	15.93	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>329,315,359.72</b>	<b>4,243</b>	<b>12,037</b>
<b>Total for Bond</b>												<b>33,433,354,733.34</b>	<b>329,002</b>	<b>463,109</b>
IR CAN	On	07/08/2014	Can-Do Interest Rate			143.04966	143.04966	143.06069	143.06069			0.00	0	635
IR CAN	On	06/11/2014	Can-Do Interest Rate			145.21769	145.21769	145.23109	145.23109			0.00	0	0
<b>Total IR CANDO ICAA Future</b>												<b>0.00</b>	<b>0</b>	<b>635</b>
<b>Total For IR CANDO ICAA</b>												<b>0.00</b>	<b>0</b>	<b>635</b>
<b>Total for Can-Do Interest Rate</b>												<b>0.00</b>	<b>0</b>	<b>635</b>
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIR03/R157 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 AIR03/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total E170 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES18 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES18A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R157/R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R157/R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	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 R201/R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 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
<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>



Contract Details	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 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			456.18200	456.18200	454.81900	454.81900			611,283,880.00		134	346
GOVI On 06/11/2014 GOVI			463.03700	463.03700	461.66200	461.66200			634,360,690.00		137	244
GOVI On 05/02/2015 GOVI			470.45800	470.45800	469.07300	469.07300			0.00		0	45
GOVI On 07/05/2015 GOVI			478.80400	478.80400	477.40800	477.40800			0.00		0	0
<b>Total GOVI Future</b>									<b>1,245,644,570.00</b>		<b>271</b>	<b>635</b>
GOVI On 07/08/2014 GOVI	460.00	Put			51,810.00000	5.18100	38,180,000			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			51,910.00000	5.19100	38,280,000			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			51,710.00000	5.17100	38,080,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			126,620.00000	12.66200	140,370,000			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			126,520.00000	12.65200	140,270,000			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			126,720.00000	12.67200	140,470,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/02/2015	GOVI	460.00	Call			90,730.00000	9.07300	104,580,000		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			90,630.00000	9.06300	104,480,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	460.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	459.99	Call			90,830.00000	9.08300	104,680,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	449.99	Call			274,180.00000	27.41800	288,140,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.00	Call			274,080.00000	27.40800	288,040,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.01	Call			273,980.00000	27.39800	287,940,000		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>1,245,644,570.00</b>	<b>271</b>	<b>635</b>
<b>Total for GOVI</b>												<b>1,245,644,570.00</b>	<b>271</b>	<b>635</b>
AL12	On	07/08/2014	Index Future			501.62500	501.62500	498.99400	498.99400			0.00	0	0
AL12	On	06/11/2014	Index Future			509.16300	509.16300	506.50300	506.50300			0.00	0	0
AL12	On	05/02/2015	Index Future			517.32300	517.32300	514.63300	514.63300			0.00	0	0
AL12	On	07/05/2015	Index Future			526.50000	526.50000	523.77800	523.77800			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			427.63700	427.63700	426.94700	426.94700			0.00	0	0
AL37	On	06/11/2014	Index Future			434.06300	434.06300	433.37100	433.37100			0.00	0	0
AL37	On	05/02/2015	Index Future			441.02000	441.02000	440.32700	440.32700			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			502.70600	502.70600	501.20000	501.20000			0.00	0	0
AL7T	On	06/11/2014	Index Future			510.26000	510.26000	508.74100	508.74100			0.00	0	1
AL7T	On	05/02/2015	Index Future			518.43800	518.43800	516.90700	516.90700			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			457.60900	457.60900	456.10500	456.10500			1,807,555,550.00	395	189
ALBI	On	06/11/2014	Index Future			464.48600	464.48600	462.96800	462.96800			1,137,990,700.00	245	504
ALBI	On	05/02/2015	Index Future			471.93000	471.93000	470.39900	470.39900			0.00	0	0
ALBI	On	07/05/2015	Index Future			480.30200	480.30200	478.75900	478.75900			0.00	0	0
<b>Total ALBI Future</b>												<b>2,945,546,250.00</b>	<b>640</b>	<b>693</b>
<b>Total For ALBI</b>												<b>2,945,546,250.00</b>	<b>640</b>	<b>693</b>
IGOV	On	07/08/2014	Index Future			216.15300	216.15300	216.05500	216.05500			298,291,140.00	138	343
IGOV	On	06/11/2014	Index Future			219.42800	219.42800	219.33300	219.33300			105,325,440.00	48	848
IGOV	On	05/02/2015	Index Future			222.97200	222.97200	222.88000	222.88000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	07/05/2015	Index Future			226.95300	226.95300	226.86600	226.86600			0.00	0	0
<b>Total IGOV Future</b>												<b>403,616,580.00</b>	<b>186</b>	<b>1,191</b>
<b>Total For IGOV</b>												<b>403,616,580.00</b>	<b>186</b>	<b>1,191</b>
ILBI	On	07/08/2014	Index Future			585.04500	585.04500	585.16800	585.16800			0.00	0	0
ILBI	On	06/11/2014	Index Future			593.95700	593.95700	594.08700	594.08700			0.00	0	0
ILBI	On	05/02/2015	Index Future			603.45100	603.45100	603.58800	603.58800			0.00	0	157
<b>Total ILBI Future</b>												<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total For ILBI</b>												<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total for Index</b>												<b>3,349,162,830.00</b>	<b>826</b>	<b>2,042</b>
JIBAR F	On	20/08/2014	Jibar Future			5.99000	94.01000	5.98000	94.02000			0.00	0	0
JIBAR F	On	17/09/2014	Jibar Future			6.04000	93.96000	6.03000	93.97000			0.00	0	33,000
JIBAR F	On	15/10/2014	Jibar Future			6.11000	93.89000	6.13000	93.87000			0.00	0	0
JIBAR F	On	19/11/2014	Jibar Future			6.21000	93.79000	6.18000	93.82000			0.00	0	0
JIBAR F	On	17/12/2014	Jibar Future			6.29000	93.71000	6.33000	93.67000			0.00	0	0
JIBAR F	On	21/01/2015	Jibar Future			6.38000	93.62000	6.44000	93.56000			0.00	0	0
JIBAR F	On	18/03/2015	Jibar Future			6.53000	93.47000	6.59000	93.41000			0.00	0	2,850
JIBAR F	On	17/06/2015	Jibar Future			6.77000	93.23000	6.83000	93.17000			0.00	0	5,000
JIBAR F	On	16/09/2015	Jibar Future			6.98000	93.02000	7.05000	92.95000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future			7.15000	92.85000	7.22000	92.78000			0.00	0	0
JIBAR F	On	16/03/2016	Jibar Future			7.32000	92.68000	7.38000	92.62000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			7.53000	92.47000	7.53000	92.47000			0.00	0	0
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>40,850</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>0</b>	<b>40,850</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>0</b>	<b>40,850</b>
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
<b>Total J201 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For J201</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Derivatives :</b>											<b>38,028,162,133.34</b>	<b>330,099</b>	<b>507,271</b>	
AA02	On	28/03/2016	Spot Bond				100.00000	0.00000	100.62975			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			7.24000	104.15536	7.24000	104.13523			0.00	0	0
<b>Total AA03 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA03</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AA04	On	22/03/2017	Spot Bond				100.00000	0.00000	100.85492			0.00	0	0
<b>Total AA04 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			8.61500	105.91372	8.61500	105.88945			0.00	0	5,000,000,000
<b>Total AA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For AA05</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.42112			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			9.34500	103.63970	9.34500	103.61384			0.00	0	0
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.55058			0.00	0	0
<b>Total AB010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	101.65666			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			9.48000	97.63753	9.48000	97.61296			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			7.34000	103.37862	7.34000	103.35837			0.00	0	120,000,000
<b>Total AB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For AB06</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.04157			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			8.73500	106.34719	8.73500	106.32249			0.00	0	500,000,000
<b>Total AB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AB09</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABCPI2 On 20/09/2014 Spot Bond			1.41000	138.64552	1.41000	138.63198		1,269,000,000,000.00		900,000,000	900,000,000
<b>Total ABCPI2 SPOT</b>								<b>1,269,000,000,000.00</b>		<b>900,000,000</b>	<b>900,000,000</b>
<b>Total For ABCPI2</b>								<b>1,269,000,000,000.00</b>		<b>900,000,000</b>	<b>900,000,000</b>
ABCPI3 On 07/12/2023 Spot Bond			2.31000	127.55805	2.31000	271.36771			0.00	0	0
<b>Total ABCPI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	101.48868			0.00	0	0
<b>Total ABFN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABFN04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0 On 17/03/2016 Spot Bond				100.00000	0.00000	101.63556			0.00	10,200,000,000	5,100,000,000
<b>Total ABFN06 SPOT</b>									<b>0.00</b>	<b>10,200,000,000</b>	<b>5,100,000,000</b>
<b>Total For ABFN06</b>									<b>0.00</b>	<b>10,200,000,000</b>	<b>5,100,000,000</b>
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	100.98230			0.00	0	0
<b>Total ABFN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	101.02310			0.00	0	0
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	101.05014			0.00	0	0
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	100.59606			0.00	0	10,000,000,000
<b>Total ABFN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For ABFN10</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.67784			0.00	0	0
<b>Total ABFN11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.51047			0.00	0	0
<b>Total ABFN12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL10 On 15/03/2015 Spot Bond			8.00000	106.54329	8.00000	106.52059			0.00	0	370,000,000
<b>Total ABL10A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>370,000,000</b>
<b>Total For ABL10A</b>									<b>0.00</b>	<b>0</b>	<b>370,000,000</b>
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	101.59034			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			7.70000	103.59176	7.70000	103.57015			0.00	0	0
<b>Total ABL11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL11A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	100.95842			0.00	0	1,400,000,000
<b>Total ABL11B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
<b>Total For ABL11B</b>									<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
ABL12E On 08/03/2015 Spot Bond				100.00000	0.00000	101.52298			0.00	0	4,200,000,000
<b>Total ABL12B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABL12B</b>									<b>0.00</b>	<b>0</b>	<b>4,200,000,000</b>
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	100.57412			0.00	0	0
<b>Total ABL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	100.47151			0.00	0	0
<b>Total ABL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	100.63070			0.00	0	0
<b>Total ABL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	100.88309			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	101.01851			0.00	0	230,000,000
<b>Total ABL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
<b>Total For ABL17</b>									<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
ABL18 On 25/09/2015 Spot Bond				100.00000	0.00000	100.82098			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	101.11165			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			3.01000	131.06421	3.01000	131.04583			0.00	0	0
<b>Total ABLI03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI04 On 11/10/2016 Spot Bond			4.16000	118.99526	4.16000	118.97485			0.00	0	130,000,000
<b>Total ABLI04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For ABLI04</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
ABLI05 On 18/02/2018 Spot Bond			4.91000	105.23844	4.91000	105.21813			0.00	0	240,000,000
<b>Total ABLI05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
<b>Total For ABLI05</b>									<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
ABLI06 On 19/07/2020 Spot Bond			5.95000	105.59255	5.95000	105.56949			0.00	0	0
<b>Total ABLI06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2/ On 13/07/2016 Spot Bond			11.13500	108.43339	11.13500	108.40147			0.00	0	0
<b>Total ABLS2A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABL2A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2f On 13/07/2016 Spot Bond				100.00000	0.00000	100.74159				0.00	0	0
<b>Total ABL2B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL2B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	100.97888				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	101.03042				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	101.07942				0.00	0	10,000,000
<b>Total ABL5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABL5</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABLS1f On 29/06/2019 Spot Bond			4.66000	112.72572	4.66000	112.70488				0.00	0	0
<b>Total ABL1f SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL1f</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN03f On 12/03/2015 Spot Bond			100.00000	62.12849	100.00000	61.97797				0.00	0	0
<b>Total ABN03f SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN03f</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			2.05000	171.50434	2.05000	171.48464				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN07 On 13/06/2015 Spot Bond			2.76000	161.36047	2.76000	161.33887				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			2.08000	173.46319	2.08000	173.44315				0.00	0	0
<b>Total ABN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.84000	183.48810	1.84000	183.46808				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			8.13125	76.18480	8.13125	76.16849				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			8.13125	76.18480	8.13125	76.16849				0.00	0	0
<b>Total ABN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	93.37000				0.00	0	0
<b>Total ABN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.90505				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	93.27000				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	92.28000				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	92.64000				0.00	0	0
<b>Total ABN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	89.73000				0.00	0	0
<b>Total ABN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	89.13000				0.00	0	0
<b>Total ABN46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.54855				0.00	0	0
<b>Total ABN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.42882				0.00	0	0
<b>Total ABN48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	88.78000				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			7.24000	101.63329	7.24000	101.61367				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>



Contract Details	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 ABN51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.81000				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	91.68000				0.00	0	0
<b>Total ABN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	89.12000				0.00	0	0
<b>Total ABN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.74227				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			7.53000	111.52195	7.53000	111.49956				0.00	0	0
<b>Total ABN56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.41985				0.00	0	0
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	86.40000				0.00	0	0
<b>Total ABN59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	86.13000				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			2.66000	94.03547	2.66000	106.10264				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			2.54000	101.60303	2.54000	157.49777				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			2.44000	116.06611	2.44000	209.08133				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>

Contract Details	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 ABN64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.51000			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			9.72000	92.08127	9.72000	92.05752			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	95.90000			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	102.90000			0.00	0	0
<b>Total ABN71 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN71</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.77898			0.00	0	0
<b>Total ABN72 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	91.81000			0.00	0	0
<b>Total ABN73 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN73</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	100.10500			0.00	0	0
<b>Total ABN74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	107.53718	9.63000	107.50956			0.00	0	0
<b>Total ABN76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<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			9.74000	106.72160	9.74000	106.69388			0.00	0	0
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			9.05000	91.05975	9.05000	91.03773				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	102.86000				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	103.16000				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			9.83500	106.02437	9.83500	105.99657				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	88.65000				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	101.16479				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	100.12841				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			8.28500	108.71381	8.28500	108.68984				0.00	0	1,435,800,000
<b>Total ABS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,435,800,000</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
<b>Total For ABS10</b>									<b>0.00</b>	<b>0</b>	<b>1,435,800,000</b>
ABS11 On 09/04/2021 Spot Bond			9.05500	104.91590	9.05500	104.89052			0.00	0	500,000,000
<b>Total ABS11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ABS11</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABS5 On 01/05/2015 Spot Bond			7.19000	102.97180	7.19000	102.95203			0.00	0	530,000,000
<b>Total ABS5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>530,000,000</b>
<b>Total For ABS5</b>									<b>0.00</b>	<b>0</b>	<b>530,000,000</b>
ABS6 On 01/06/2020 Spot Bond			8.96000	98.09235	8.96000	98.06885			0.00	0	894,100,000
<b>Total ABS6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>894,100,000</b>
<b>Total For ABS6</b>									<b>0.00</b>	<b>0</b>	<b>894,100,000</b>
ABS7 On 11/09/2026 Spot Bond			9.96000	95.49431	9.96000	95.46909			0.00	0	1,000,000,000
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ABS9 On 17/03/2016 Spot Bond			7.89000	105.82440	7.89000	105.80216			0.00	0	0
<b>Total ABS9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			2.12000	217.29865	2.12000	275.28527			0.00	0	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 31/01/2017 Spot Bond			1.35000	126.07409	1.35000	128.87369			0.00	0	0
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			2.10000	128.14126	2.10000	130.70009			0.00	0	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00503	100.00000	0.00501			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	61.81554	100.00000	61.66579			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>
ACL02L On 15/09/2015 Spot Bond			11.69000	107.11533	11.69000	107.08227			0.00	0	0
<b>Total ACL028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02L On 20/08/2015 Spot Bond			100.00000		0.00000	102.09395			0.00	0	0
<b>Total ACL029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02L On 20/03/2018 Spot Bond			100.00000	3.95286	100.00000	3.94329				0.00	0	0
<b>Total ACL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	102.14717				0.00	0	0
<b>Total ACL033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03F On 20/08/2015 Spot Bond				100.00000	0.00000	102.90235				0.00	0	0
<b>Total ACL036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03L On 20/03/2016 Spot Bond			100.00000	23.56089	100.00000	23.50381				0.00	0	0
<b>Total ACL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04Z On 20/08/2015 Spot Bond				100.00000	0.00000	102.04072				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	64.45713	11.00000	64.43870				0.00	0	0
<b>Total ACL047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04L On 20/06/2016 Spot Bond			100.00000	23.56089	100.00000	23.50381				0.00	0	0
<b>Total ACL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07C On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07E On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL07F On 20/09/2015 Spot Bond				100.00000	0.00000	101.06312				0.00	0	0
<b>Total ACL076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.16879				0.00	0	0
<b>Total ACL077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.01598				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	101.04784				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	101.06185				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	100.15847				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	100.15847				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	100.15936				0.00	0	0
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL085 On 20/12/2015 Spot Bond				100.00000	0.00000	100.99052				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	100.15936				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	100.15759				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	90.65154				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	101.29132				0.00	0	0
<b>Total ACL089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.85571				0.00	0	0
<b>Total ACL092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL092 On 20/12/2018 Spot Bond				100.00000	0.00000	101.02876				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>
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	101.06037				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>
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	101.07307				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>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.04761				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>
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	100.99052				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>
ACL100 On 20/12/2019 Spot Bond			9.48000	103.38699	9.48000	103.43926				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>
ACL104 On 26/01/2021 Spot Bond				100.00000	0.00000	100.20351				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>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.87622				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>
ACL120 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>
ACL122 On 20/09/2016 Spot Bond				100.00000	0.00000	84.43417				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>
ACL126 On 20/09/2021 Spot Bond				100.00000	0.00000	166.24662				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>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	166.31397				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	101.01590				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	101.57111				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	101.57111				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>
ACL132 On 26/08/2014 Spot Bond				100.00000	0.00000	101.45479				0.00	0	0
<b>Total ACL133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	100.98405				0.00	0	0
<b>Total ACL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL135 On 20/09/2014 Spot Bond				100.00000	0.00000	100.97640				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	102.03292				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	101.37860				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	102.03198				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	100.74854				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>
ACL140 On 30/07/2017 Spot Bond				100.00000	0.00000	100.72001				0.00	0	0
<b>Total ACL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	101.15059				0.00	0	0
<b>Total ACL142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	102.79086				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>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	102.48313				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>
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	101.01974				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>
ACL145 On 20/03/2017 Spot Bond				100.00000	0.00000	100.99956				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>
ACL151 On 20/03/2015 Spot Bond				100.00000	0.00000	100.89754				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>
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	100.87583				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>
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	100.91798				0.00	0	0
<b>Total ACL155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL155 On 20/03/2017 Spot Bond				100.00000	0.00000	100.99701				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.95236				0.00	0	0
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2015 Spot Bond				100.00000	0.00000	100.90138				0.00	0	0
<b>Total ACL158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	100.91542				0.00	0	0
<b>Total ACL159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL159 On 20/03/2022 Spot Bond			10.23000	103.86854	10.23000	103.84038				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/09/2015 Spot Bond				100.00000	0.00000	100.92929				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>
ACL162 On 20/03/2015 Spot Bond				100.00000	0.00000	100.90776				0.00	0	0
<b>Total ACL163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL163 On 20/06/2017 Spot Bond				100.00000	0.00000	118.08644				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL165 On 20/06/2019 Spot Bond			9.55500	102.19962	9.55500	102.17356				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	100.99311				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>
ACL168 On 20/06/2017 Spot Bond			1.75000	114.87603	1.75000	114.96824				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>
ACL169 On 20/03/2015 Spot Bond				100.00000	0.00000	101.21489				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>
ACL170 On 20/06/2015 Spot Bond				100.00000	0.00000	100.91651				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>
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	100.96771				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	100.99925				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.93613				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/09/2014 Spot Bond				100.00000	0.00000	100.99295				0.00	0	0
<b>Total ACL178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	101.49975				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	102.94583				0.00	0	0
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.84456				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.92476				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.16619				0.00	0	0
<b>Total ACL184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.99295				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.97073				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	101.02474				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	101.04130				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.49848				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	101.77148				0.00	0	0
<b>Total ACL192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.04521				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.04521				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10007				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	100.97401				0.00	0	0
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10780				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	103.32387				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10007				0.00	0	0
<b>Total ACL199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	93.55303				0.00	0	0
<b>Total ACL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	101.06688				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.04968				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	119.10259				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	120.81994				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	100.91086				0.00	0	0
<b>Total ACL205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	100.90202				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.45484				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.92603				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.92982				0.00	50,000,000	50,000,000
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.96771				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.91213				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.91086				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	101.00446				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.88473				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	100.13507				0.00	0	0
<b>Total ADCB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.13135				0.00	0	0
<b>Total ADCB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	101.20096				0.00	0	0
<b>Total ADCP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ADCP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	101.07014				0.00	0	0
<b>Total ADCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	101.19527				0.00	0	0
<b>Total ADCP08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01 On 18/11/2016 Spot Bond			100.00000	16.33551	100.00000	16.29594				0.00	0	0
<b>Total AER01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	101.49736				0.00	0	0
<b>Total AHF1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	101.65459				0.00	0	0
<b>Total AHF1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	101.75936				0.00	0	0
<b>Total AHF1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.39118				0.00	0	0
<b>Total AHF2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.42955				0.00	0	0
<b>Total AHF2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.48061				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	100.37430				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			8.07000	99.64215	8.07000	99.62062				0.00	0	0
<b>Total AHF3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.48046				0.00	0	0
<b>Total AHF3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For AHF3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.55787				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			8.53500	103.53414	8.53500	103.51063				0.00	0	3,500,000
<b>Total AIR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000</b>
<b>Total For AIR01</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000</b>
AIR02 On 30/04/2023 Spot Bond			9.43500	116.27989	9.43500	116.25060				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	88.81810	100.00000	88.60912				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			7.34000	109.63393	7.34000	109.61245				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	84.02771	100.00000	83.83931				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			9.46000	100.41097	9.46000	100.38576				0.00	0	0
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	14.56151	100.00000	14.52928				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			10.16000	100.62691	10.16000	100.59981				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			2.79000	162.29244	2.79000	162.27058				0.00	0	0
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.17653				0.00	0	0
<b>Total ANG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	101.05732				0.00	0	0
<b>Total ANG011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ANG011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01: On 06/06/2015 Spot Bond				100.00000	0.00000	101.10945			0.00	0	0
<b>Total ANG012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	100.44837			0.00	0	0
<b>Total ANG08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 22/03/2016 Spot Bond				100.00000	0.00000	100.99025			0.00	0	0
<b>Total ASN004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	101.91560			0.00	0	0
<b>Total ASN006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 20/12/2016 Spot Bond				100.00000	0.00000	100.84886			0.00	0	0
<b>Total ASN007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.93613			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	101.20762			0.00	0	0
<b>Total ASN012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.41356			0.00	0	0
<b>Total ASN013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	99.54000				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	97.99000				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	101.25400				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	97.41816				0.00	0	0
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/12/2033 Spot Bond			2.69000	126.90354	2.69000	288.78395				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	93.95516				0.00	0	0
<b>Total ASN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	98.81837				0.00	0	0
<b>Total ASN025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	1,500,000,000
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	101.03582				0.00	0	0
<b>Total BAR001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 20/12/2014 Spot Bond				100.00000	0.00000	100.84764				0.00	0	0
<b>Total BAR002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.83498				0.00	0	0
<b>Total BAR003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAR003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.76275				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			9.02500	106.03862	9.02500	106.01305				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	100.78767				0.00	0	0
<b>Total BAW12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.21677				0.00	0	0
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.50736				0.00	0	0
<b>Total BAW15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.80730				0.00	0	0
<b>Total BAW17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	102.10919				0.00	0	3,000,000,000
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
BAW19 On 05/12/2020 Spot Bond			9.62500	101.31749	9.62500	101.29147				0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW2 On 02/10/2015 Spot Bond			7.49500	108.55746	7.49500	108.53564				0.00	0	0
<b>Total BAW2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW20 On 15/01/2016 Spot Bond			100.00000	32.79058	100.00000	32.64638				0.00	0	0
<b>Total BAW20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.79248				0.00	0	0
<b>Total BAW3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	100.72160				0.00	0	0
<b>Total BAW6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAW6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW7 On 02/10/2014 Spot Bond			7.68000	103.14959	7.68000	103.12814				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			8.88500	106.27284	8.88500	106.24759				0.00	0	0
<b>Total BAW8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 31/03/2016 Spot Bond			11.10436	103.43408	11.10436	102.50725				0.00	0	0
<b>Total BAYA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2015 Spot Bond			11.07297	101.60869	11.07297	101.40469				0.00	0	0
<b>Total BAYA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2015 Spot Bond			11.11443	101.52950	11.11443	101.36088				0.00	0	0
<b>Total BAYA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	101.05425				0.00	0	0
<b>Total BAYA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 31/12/2015 Spot Bond			11.15589	101.38046	11.15589	101.28945				0.00	0	0
<b>Total BAYA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 31/12/2017 Spot Bond			11.97243	100.70747	11.97243	100.64939				0.00	0	0
<b>Total BAYA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 31/12/2015 Spot Bond				100.00000	0.00000	101.07923				0.00	0	0
<b>Total BAYA09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA1 On 31/12/2015 Spot Bond				100.00000	0.00000	101.07923				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	101.07930				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>
BAYA1 On 31/03/2016 Spot Bond			11.35436	100.60900	11.35436	100.80654				0.00	0	0
<b>Total BAYA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAYA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA12 On 31/03/2016 Spot Bond			11.28396	102.40254	11.28396	101.33823				0.00	0	0
<b>Total BAYA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA13 On 30/09/2015 Spot Bond			11.07297	101.60869	11.07297	101.40469				0.00	0	0
<b>Total BAYA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA14 On 30/06/2016 Spot Bond			11.21057	101.65524	11.21057	101.46983				0.00	0	0
<b>Total BAYA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA15 On 30/09/2016 Spot Bond			10.38802	96.27724	10.38802	101.03510				0.00	0	0
<b>Total BAYA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA16 On 30/09/2016 Spot Bond				100.00000	0.00000	101.02433				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 31/12/2016 Spot Bond				100.00000	0.00000	101.00571				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.00571				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 30/09/2014 Spot Bond				100.00000	0.00000	100.95160				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>
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	99.96720				0.00	0	0
<b>Total BAYA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA22 On 30/06/2017 Spot Bond			10.91706	100.15184	10.91706	100.47746				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA23 On 30/06/2017 Spot Bond			11.66000	99.85334	11.66000	99.72004				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	100.97620				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/09/2017 Spot Bond			11.58500	69.81157	11.58500	97.47284				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	99.96718				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	100.92953				0.00	0	0
<b>Total BAYA29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA29 On 31/12/2015 Spot Bond			9.28000	90.01429	9.28000	100.92665				0.00	0	0
<b>Total BAYA30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	100.99096				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA31 On 31/03/2018 Spot Bond			11.42500	68.56433	11.42500	97.30758				0.00	0	0
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	100.96144				0.00	0	0
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.98604				0.00	0	0
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.98604				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.83982				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	100.94962				0.00	0	0
<b>Total BAYA37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	101.00408				0.00	0	0
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA4 On 30/09/2014 Spot Bond				100.00000	0.00000	100.90879				0.00	0	0
<b>Total BAYA40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA4 On 30/09/2018 Spot Bond				100.00000	0.00000	99.96721				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA4 On 30/09/2018 Spot Bond				100.00000	0.00000	101.00408				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>
BAYA4 On 31/03/2017 Spot Bond				100.00000	0.00000	100.95159				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>
BAYA4 On 31/03/2017 Spot Bond				100.00000	0.00000	100.96947				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>
BAYA4 On 31/03/2019 Spot Bond				100.00000	0.00000	101.00418				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>
BAYA4 On 31/03/2015 Spot Bond				100.00000	0.00000	100.72448				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>
BAYB0 On 31/03/2016 Spot Bond			14.10436	103.68116	14.10436	102.78911				0.00	0	0
<b>Total BAYB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 31/12/2016 Spot Bond			15.33957	101.60536	15.33957	101.57684				0.00	0	0
<b>Total BAYB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 31/03/2017 Spot Bond			14.23014	101.45404	14.23014	101.42640				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	101.30421				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	101.30421				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	101.30421				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	101.35289				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	101.13328				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC1 On 31/12/2016 Spot Bond			100.00000	18.94646	100.00000	18.91051				0.00	0	0
<b>Total BAYC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.49450	100.00000	20.44485				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.65230	100.00000	18.60711				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.51376	100.00000	11.48587				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.51376	100.00000	11.48587				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5 On 30/06/2035 Spot Bond			100.00000	13.92069	100.00000	13.88697				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>
BAYD6 On 30/06/2035 Spot Bond			100.00000	12.06204	100.00000	12.03282				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	100.33310				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	100.30860				0.00	0	0
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BCJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.51262				0.00	0	0
<b>Total BCJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.54510				0.00	0	0
<b>Total BCJ06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	7.83997	100.00000	7.82098				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	7.83997	100.00000	7.82098				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>
BCP83U On 19/08/2014 Spot Bond			100.00000	96.81698	100.00000	96.56085				0.00	0	0
<b>Total BCP83U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP83U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP84U On 05/09/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506				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>
BCP85U On 24/10/2014 Spot Bond			100.00000	82.39278	100.00000	82.20721				0.00	0	0
<b>Total BCP85U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP85U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			2.02000	104.06859	2.02000	177.91550				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			8.35500	93.45019	8.35500	145.97371				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			8.35500	94.75402	8.35500	146.33558				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			8.74000	97.54605	8.74000	97.52325				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	101.23163				0.00	0	0
<b>Total BD311E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BD311E</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	100.93880			0.00	0	0
<b>Total BD311F SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311F</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BEER0 On 28/03/2018 Spot Bond			8.02500	99.74763	8.02500	99.72631			0.00	0	100,000,000
<b>Total BEER02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BEER02</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.41246			0.00	0	0
<b>Total BG22A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.32802			0.00	0	0
<b>Total BG22A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.33449			0.00	0	0
<b>Total BG22A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.35603			0.00	0	0
<b>Total BG22B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.37754			0.00	0	0
<b>Total BG22C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.43741			0.00	0	0
<b>Total BG22D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22Y On 21/07/2016 Spot Bond			100.00000	21.85431	100.00000	21.80137			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	100.13721			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	100.14376			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	100.14656			0.00	0	0
<b>Total BG32A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.14750				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	100.15870				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	100.17361				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	13.68475	100.00000	13.65160				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>
BG32Y On 30/10/2016 Spot Bond			100.00000	13.68475	100.00000	13.65160				0.00	0	0
<b>Total BG32YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.94278				0.00	0	0
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.01757				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	101.03795				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			8.43500	104.29035	8.43500	104.26694				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	101.09910				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	101.20762				0.00	0	0
<b>Total BG42C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42D On 15/03/2017 Spot Bond			100.00000	9.76829	100.00000	9.74462				0.00	0	0
<b>Total BG42DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BG42DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42YI On 15/03/2017 Spot Bond			100.00000	9.76829	100.00000	9.74462				0.00	0	0
<b>Total BG42YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID01 On 06/08/2014 Spot Bond			7.05000	101.51654	7.05000	100.00000				0.00	0	0
<b>Total BID01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	102.20842				0.00	0	100,000,000
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.70431				0.00	0	0
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			8.72500	66.38233	8.72500	101.38939				0.00	0	1,500,000,000
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BIDC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	99.49167				0.00	0	0
<b>Total BIDC39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC40 On 16/10/2014 Spot Bond				100.00000	0.00000	98.76382				0.00	0	0
<b>Total BIDC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC41 On 06/02/2015 Spot Bond			100.00000	70.64357	100.00000	100.00000				0.00	0	0
<b>Total BIDC41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A4 On 21/11/2015 Spot Bond				100.00000	0.00000	101.34127				0.00	0	0
<b>Total BLG1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	101.56190				0.00	0	0
<b>Total BLG1A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	101.33373				0.00	0	0
<b>Total BLG1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BLG1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.40296				0.00	0	0
<b>Total BLG1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.52881				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	102.05249				0.00	0	0
<b>Total BLG1E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	102.90478				0.00	0	0
<b>Total BLG1F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR11U On 19/06/2015 Spot Bond			100.00000	61.68270	100.00000	61.53328				0.00	0	0
<b>Total BSR11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.28341				0.00	0	0
<b>Total BSR12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.29152				0.00	0	0
<b>Total BSR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01U On 30/09/2016 Spot Bond			100.00000	19.22715	100.00000	19.18058				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>
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.98016				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>
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.64628				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			7.50000	104.62956	7.50000	104.60845				0.00	0	2,400,000
<b>Total CBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,400,000</b>
<b>Total For CBL06</b>										<b>0.00</b>	<b>0</b>	<b>2,400,000</b>
CBL08 On 02/11/2016 Spot Bond			9.53500	112.67870	9.53500	112.65018				0.00	0	2,436,700,000
<b>Total CBL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,436,700,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CBL08</b>										<b>0.00</b>	<b>0</b>	<b>2,436,700,000</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	100.24096				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			9.18500	104.73979	9.18500	104.71423				0.00	0	621,700,000
<b>Total CBL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>621,700,000</b>
<b>Total For CBL11</b>										<b>0.00</b>	<b>0</b>	<b>621,700,000</b>
CBL12 On 06/09/2018 Spot Bond			11.33500	104.66780	11.33500	104.63645				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	100.06078				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			11.58500	100.06345	11.58500	100.03284				0.00	0	0
<b>Total CBL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.78518				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			9.42500	102.08702	9.42500	102.06147				0.00	0	6,900,000
<b>Total CBL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,900,000</b>
<b>Total For CBL16</b>										<b>0.00</b>	<b>0</b>	<b>6,900,000</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	102.11113				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			12.02500	101.45587	12.02500	101.42314				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	100.85134				0.00	0	0
<b>Total CBL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.39571				0.00	0	0
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	99.99997				0.00	0	0
<b>Total CBL21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CBL21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			10.37500	94.15414	10.37500	94.12827				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			10.18500	115.23862	10.18500	115.20734				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			10.03500	111.48835	10.03500	111.45853				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			9.36500	116.28210	9.36500	116.25319				0.00	0	0
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.75148				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			11.78500	104.67245	11.78500	104.63988				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	99.79967				0.00	0	0
<b>Total CGR12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.96364				0.00	0	0
<b>Total CGR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.24555				0.00	0	0
<b>Total CGR14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.41090				0.00	0	0
<b>Total CGR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	100.65044				0.00	0	0
<b>Total CGR8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	101.50270				0.00	0	0
<b>Total CIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CIG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.51648				0.00	0	0
<b>Total CIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.85459				0.00	0	0
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.88928				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.92938				0.00	0	0
<b>Total CIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	102.82582				0.00	0	0
<b>Total CLN126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	102.79605				0.00	0	0
<b>Total CLN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	102.95337				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	99.82127				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	101.01601				0.00	0	0
<b>Total CLN170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.93455				0.00	0	0
<b>Total CLN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN183 On 15/06/2016 Spot Bond				100.00000	0.00000	101.32969				0.00	0	0
<b>Total CLN183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	100.99657	10.11000	100.96950				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 15/06/2016 Spot Bond				100.00000	0.00000	101.32969				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>
CLN185 On 06/07/2016 Spot Bond				100.00000	0.00000	100.59456				0.00	0	0
<b>Total CLN186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN186 On 23/08/2016 Spot Bond			2.76000	120.37327	2.76000	120.35704				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN191 On 24/08/2016 Spot Bond				100.00000	0.00000	104.44527				0.00	0	0
<b>Total CLN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN192 On 29/08/2021 Spot Bond			3.14000	117.42017	3.14000	120.38041				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 31/08/2016 Spot Bond			8.25000	103.57746	8.25000	103.55471				0.00	0	0
<b>Total CLN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN194 On 15/06/2016 Spot Bond				100.00000	0.00000	101.32969				0.00	0	0
<b>Total CLN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	101.32969				0.00	0	0
<b>Total CLN197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN197 On 13/09/2021 Spot Bond			3.10000	125.66518	3.10000	119.94580				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2016 Spot Bond			2.40000	125.31906	2.40000	119.61766				0.00	0	0
<b>Total CLN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	101.44079				0.00	0	0
<b>Total CLN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN200 On 12/10/2014 Spot Bond				100.00000	0.00000	100.55461				0.00	0	0
<b>Total CLN213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	100.43134				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>
CLN214 On 17/10/2016 Spot Bond			8.59000	102.44860	8.59000	102.42505				0.00	0	0
<b>Total CLN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 11/10/2014 Spot Bond				100.00000	0.00000	100.64030				0.00	3,400,000,000	3,400,000,000
<b>Total CLN216 SPOT</b>										<b>0.00</b>	<b>3,400,000,000</b>	<b>3,400,000,000</b>
<b>Total For CLN216</b>										<b>0.00</b>	<b>3,400,000,000</b>	<b>3,400,000,000</b>
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	100.63146				0.00	0	0
<b>Total CLN217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN217 On 20/10/2016 Spot Bond				100.00000	0.00000	100.33687				0.00	0	0
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.34575				0.00	0	0
<b>Total CLN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN220 On 20/10/2016 Spot Bond			8.64000	102.56240	8.64000	102.53869				0.00	0	0
<b>Total CLN221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN221 On 20/10/2016 Spot Bond			8.64000	102.56240	8.64000	102.53869				0.00	0	0
<b>Total CLN222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN222 On 09/12/2016 Spot Bond			8.69000	101.35836	8.69000	101.33481				0.00	0	0
<b>Total CLN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.04150				0.00	0	0
<b>Total CLN226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.15102				0.00	0	0
<b>Total CLN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN227 On 17/01/2015 Spot Bond				100.00000	0.00000	100.58060				0.00	0	0
<b>Total CLN230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 17/01/2015 Spot Bond				100.00000	0.00000	100.58060				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>
CLN23 On 15/06/2016 Spot Bond				100.00000	0.00000	101.43133				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>
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	99.84471				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>
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	101.05630				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>
CLN24 On 24/02/2015 Spot Bond				100.00000	0.00000	101.43571				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>
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	101.52795				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	104.22677	9.35000	104.20046				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	104.22677	9.35000	104.20046				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 25/02/2015 Spot Bond				100.00000	0.00000	101.43564				0.00	0	0
<b>Total CLN244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 25/02/2015 Spot Bond				100.00000	0.00000	101.43957				0.00	0	0
<b>Total CLN245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	90.88795				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>
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	102.35192				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN247</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	101.20012			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	102.30684			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	101.08778			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	101.08778			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	101.08778			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	101.08778			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	101.08778			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	101.15704			0.00	0	0
<b>Total CLN255 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN255</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	101.33877			0.00	0	0
<b>Total CLN256 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.45683			0.00	0	0
<b>Total CLN257 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.45683			0.00	0	0
<b>Total CLN258 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.45683			0.00	0	0
<b>Total CLN259 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.45683				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.34399				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>
CLN26 On 26/03/2019 Spot Bond			9.35500	104.58138	9.35500	104.55540				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>
CLN26 On 18/08/2014 Spot Bond				100.00000	0.00000	101.51709				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>
CLN26 On 30/04/2017 Spot Bond				100.00000	0.00000	100.68925				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>
CLN26 On 20/06/2017 Spot Bond				100.00000	0.00000	101.18801				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>
CLN27 On 24/02/2017 Spot Bond				100.00000	0.00000	102.18814				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>
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37950				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>
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37347				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>
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.42712				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>
CLN27 On 22/05/2017 Spot Bond				100.00000	0.00000	101.53121				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>
CLN27 On 25/05/2017 Spot Bond				100.00000	0.00000	101.73032				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.62807				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	103.83783				0.00	0	0
<b>Total CLN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	102.33932				0.00	0	0
<b>Total CLN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.19459				0.00	0	0
<b>Total CLN281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	101.02634				0.00	0	0
<b>Total CLN282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	100.92350				0.00	0	0
<b>Total CLN283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	100.32065				0.00	0	0
<b>Total CLN288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.96463				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.22245				0.00	0	0
<b>Total CLN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.97240				0.00	0	0
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.62774				0.00	0	0
<b>Total CLN292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.86459				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.96130				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.73187				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.11410				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.86463				0.00	0	0
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.86463				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.85297				0.00	0	0
<b>Total CLN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	121.47362				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.53671				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	121.60015				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	120.98486				0.00	0	0
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	121.39411				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN305 On 20/03/2018 Spot Bond				100.00000	0.00000	118.28936				0.00	0	0
<b>Total CLN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	118.29872				0.00	0	0
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	99.81015				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond			11.00000	94.37441	11.00000	94.34696				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 20/03/2023 Spot Bond			11.52000	95.98294	11.52000	95.95373				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.81344				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.11518				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	99.81451				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.27865				0.00	0	0
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.14106				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond			8.80500	102.31526	8.80500	102.32119				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	100.97401				0.00	0	0
<b>Total CLN322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.28140				0.00	0	0
<b>Total CLN323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	114.70200				0.00	0	0
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.02070				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.03960				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.11266				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.06704				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	101.49931				0.00	0	0
<b>Total CLN329 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN329</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	101.49931				0.00	0	0
<b>Total CLN330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	104.36784				0.00	0	0
<b>Total CLN331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.16892				0.00	0	0
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	100.81344				0.00	0	0
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	104.88795				0.00	0	0
<b>Total CLN336 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN336</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	104.88999				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.19726				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	101.29734				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>
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.81839				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	101.48979				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	101.21958				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	100.92676				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	101.07740				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	100.19537				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	99.89383				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>
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	100.79366				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	100.18762				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	101.91498				0.00	0	0
<b>Total CLN351 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN351</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN351 On 24/02/2017 Spot Bond				100.00000	0.00000	101.91498				0.00	0	0
<b>Total CLN352 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN352</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN352 On 28/05/2019 Spot Bond				100.00000	0.00000	101.42035				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	101.47633				0.00	0	0
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN355 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN355</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN355 On 24/02/2017 Spot Bond				100.00000	0.00000	102.06137				0.00	0	0
<b>Total CLN356 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN356</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN356 On 24/02/2017 Spot Bond				100.00000	0.00000	101.99306				0.00	0	0
<b>Total CLN357 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN357</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN357 On 30/04/2018 Spot Bond				100.00000	0.00000	100.15169				0.00	0	0
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.27693				0.00	0	0
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.88305				0.00	0	0
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN360 On 20/03/2024 Spot Bond			10.55000	100.90571	10.55000	103.90169				0.00	0	0
<b>Total CLN361 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN361</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN361 On 20/03/2024 Spot Bond			10.18000	103.14769	10.18000	106.13988				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	102.86547				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			12.32000	104.78405	12.32000	108.45779				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond			12.35000	102.01026	12.35000	101.90643				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 26/07/2022 Spot Bond			10.78000	101.98274	10.78000	101.89549				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.20349				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.18813				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.09126				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.39250				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.97401				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.85001				0.00	0	0
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 20/03/2021 Spot Bond			9.67500	104.45478	9.67500	104.35613				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.08018				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.08119				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/03/2024 Spot Bond			10.55000	102.71833	10.55000	103.95976				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	102.40041	11.00000	98.27331				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	100.31946				0.00	0	0
<b>Total CLN381 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN381</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	100.36395				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.30937				0.00	0	0
<b>Total CLN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 20/09/2024 Spot Bond			12.11000	101.06010	12.11000	100.75846				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.37264				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.19424				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.19248				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN387</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond			100.00000	1.01487	100.00000	100.00000			720,000,000,000,000.00	7,200,000,000	5,000,000,000
<b>Total CLN388 SPOT</b>									<b>720,000,000,000,000.00</b>	<b>7,200,000,000</b>	<b>5,000,000,000</b>
<b>Total For CLN388</b>									<b>720,000,000,000,000.00</b>	<b>7,200,000,000</b>	<b>5,000,000,000</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	38.91864	7.01000	39.52997			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	156.10202			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			8.74000	97.54605	8.74000	136.26331			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			8.35500	33.24740	8.35500	145.97371			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			8.35500	33.66665	8.35500	146.33558			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	91.57592			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	91.50389			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	100.58225			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	100.58225			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>
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	101.05421			0.00	0	0
<b>Total CLNF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLNF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	100.98287				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.99694				0.00	0	0
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.99295				0.00	0	0
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.27865				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.89949				0.00	0	0
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.94876				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.94245				0.00	0	0
<b>Total CLNF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	100.39819				0.00	0	0
<b>Total CLNF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.68430				0.00	0	0
<b>Total COH001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.48823				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			9.14000	109.84732	9.14000	107.42596				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			8.83500	102.05345	8.83500	102.02936				0.00	0	731,600,000
<b>Total COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>731,600,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For COJ04</b>										<b>0.00</b>	<b>0</b>	<b>731,600,000</b>
COJ05 On 05/06/2023 Spot Bond			10.28500	113.03271	10.28500	113.00173				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			8.49000	104.60381	8.49000	104.58005				0.00	0	0
<b>Total COJ06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ07 On 23/03/2021 Spot Bond			9.87500	108.31496	9.87500	108.28660				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			9.96000	102.97407	9.96000	102.94672				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			10.31000	96.34786	10.31000	96.32140				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			11.08500	97.32778	11.08500	97.29909				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			11.08500	90.23793	11.08500	90.21133				0.00	0	0
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	101.51867				0.00	0	0
<b>Total CPL002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.44539				0.00	0	0
<b>Total CPL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	101.31273				0.00	20,000,000,000	10,000,000,000
<b>Total CPL005 SPOT</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For CPL005</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.49390				0.00	0	0
<b>Total CPL007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL020 On 27/10/2014 Spot Bond				100.00000	0.00000	100.13672				0.00	0	0
<b>Total CPL020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CPL020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.19500	99.71340	11.19500	99.94902				0.00	0	28,300,000,000
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,300,000,000</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>28,300,000,000</b>
DEN38U On 10/06/2018 Spot Bond			100.00000	12.85106	100.00000	12.81992				0.00	0	0
<b>Total DEN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN39U On 10/06/2018 Spot Bond			100.00000	4.12006	100.00000	4.09967				0.00	0	0
<b>Total DEN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN40U On 10/06/2018 Spot Bond			100.00000	14.85580	100.00000	14.77830				0.00	0	0
<b>Total DEN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.23803				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			8.16000	98.88584	8.16000	98.86435				0.00	0	0
<b>Total DENG44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	101.18136				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	101.04370				0.00	0	0
<b>Total DENG51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	101.26656				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	78.98470	100.00000	78.81981				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	101.15222				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	100.00000				0.00	0	0
<b>Total DLTC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For DLTC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC03 On 28/11/2014 Spot Bond				100.00000	0.00000	101.13895			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>
DLTC04 On 15/08/2014 Spot Bond				100.00000	0.00000	100.36918			0.00	0	0
<b>Total DLTC05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC05 On 13/01/2015 Spot Bond				100.00000	0.00000	100.41692			0.00	0	0
<b>Total DLTC06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC06 On 04/02/2015 Spot Bond			100.00000	71.51393	100.00000	100.00000		100,000,000,000,000.00	21,000,000,000	21,000,000,000	
<b>Total DLTC07 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>21,000,000,000</b>	<b>21,000,000,000</b>	
<b>Total For DLTC07</b>								<b>10,000,000,000,000.00</b>	<b>21,000,000,000</b>	<b>21,000,000,000</b>	
DOL007 On 15/07/2018 Spot Bond				100.00000	0.00000	100.68822			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>
DOL002 On 20/09/2018 Spot Bond				100.00000	0.00000	101.29483			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>
DOL003 On 24/01/2019 Spot Bond				100.00000	0.00000	100.44989			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>
DOL004 On 22/03/2019 Spot Bond				100.00000	0.00000	100.22400			0.00	0	0
<b>Total DOL006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	100.98940			0.00	0	0
<b>Total DRD04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			8.87500	101.99836	8.87500	101.97416			0.00	0	0
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV21 On 15/06/2016 Spot Bond			7.37000	115.15202	7.37000	115.12925			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			8.50000	104.10568	8.50000	104.08174		6,801,955,850,000.00	800,230,100	5,936,830,100	
<b>Total DV22 SPOT</b>								<b>6,801,955,850,000.00</b>	<b>800,230,100</b>	<b>5,936,830,100</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
<b>Total For DV22</b>									<b>6,801,955,850,000.00</b>	<b>800,230,100</b>	<b>5,936,830,100</b>
DV23 On 27/02/2023 Spot Bond			9.06000	109.95026	9.06000	109.92335			16,310,136,348,000.00	1,800,235,800	4,379,435,800
<b>Total DV23 SPOT</b>									<b>16,310,136,348,000.00</b>	<b>1,800,235,800</b>	<b>4,379,435,800</b>
<b>Total For DV23</b>									<b>16,310,136,348,000.00</b>	<b>1,800,235,800</b>	<b>4,379,435,800</b>
DV24 On 18/02/2024 Spot Bond			9.16000	107.86615	9.16000	107.83947			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			9.71000	107.73993	9.71000	107.71171			0.00	0	300,000,000
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	100.99755			0.00	0	0
<b>Total DVC003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00: On 12/12/2014 Spot Bond				100.00000	0.00000	100.71160			0.00	0	0
<b>Total DVC004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00: On 23/06/2015 Spot Bond				100.00000	0.00000	100.72894			0.00	0	0
<b>Total DVC005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00: On 29/06/2015 Spot Bond				100.00000	0.00000	100.62551			0.00	0	100,000,000
<b>Total DVC006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For DVC006</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.57720			0.00	0	0
<b>Total DVF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.87553			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			8.15000	125.15908	8.15000	125.13192			0.00	0	2,000,000,000
<b>Total E170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For E170</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	101.43948			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>

Contract Details	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 EFC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			0.10000	102.90879	0.10000	134.86134				0.00	0	2,000,000,000
<b>Total EL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For EL15</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
EL28 On 02/05/2028 Spot Bond			1.94000	123.91658	1.97000	123.47318				0.00	0	8,200,000,000
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,000</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,000</b>
EL29 On 19/11/2029 Spot Bond			1.99000	110.68748	1.99000	110.67499				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			2.12500	108.76587	2.12500	108.75321				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			2.15500	101.36046	2.15500	101.34853		20,041,500,000,000.00		9,300,000,000	9,300,000,000	
<b>Total EL31 SPOT</b>								<b>20,041,500,000,000.00</b>		<b>9,300,000,000</b>	<b>9,300,000,000</b>	
<b>Total For EL31</b>								<b>20,041,500,000,000.00</b>		<b>9,300,000,000</b>	<b>9,300,000,000</b>	
EMM01 On 28/07/2020 Spot Bond			9.77500	103.76978	9.77500	103.74286				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			9.62500	109.57743	9.62500	109.54945				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			10.13500	102.04484	10.13500	102.01744				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			10.40000	93.02727	10.40000	96.42866				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			10.48500	104.60408	10.48500	104.03683			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	101.63419			0.00	100,000,000	1,620,000,000
<b>Total EPF001 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>1,620,000,000</b>
<b>Total For EPF001</b>									<b>0.00</b>	<b>100,000,000</b>	<b>1,620,000,000</b>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.36288			0.00	0	0
<b>Total EPF002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	100.95967			0.00	0	0
<b>Total EPFC08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	99.98284			0.00	0	0
<b>Total EPFC09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	101.39790			0.00	0	0
<b>Total EPFC10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	101.40867			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>
EQ205U On 10/09/2014 Spot Bond			100.00000	91.47870	100.00000	91.25000			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	86.95873	100.00000	86.75882			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>
EQ207U On 14/08/2014 Spot Bond			100.00000	98.11828	100.00000	97.85523			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>
EQ209U On 11/06/2015 Spot Bond			100.00000	61.29759	100.00000	61.10621			0.00	0	37,000,000
<b>Total EQ209U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>37,000,000</b>
<b>Total For EQ209U</b>									<b>0.00</b>	<b>0</b>	<b>37,000,000</b>
EQ210U On 14/08/2014 Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0
<b>Total EQ210U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EQ210U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS01 On 18/11/2014 Spot Bond			3.00000	131.07604	3.00000	131.05762				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			11.55000	102.40953	11.55000	102.37828				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	104.05694				0.00	0	100,000,000
<b>Total EQS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For EQS04</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.21375				0.00	0	19,000,000
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.99197				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			10.00500	98.74858	10.00500	98.72224				0.00	0	0
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.69064				0.00	0	54,000,000
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>54,000,000</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>54,000,000</b>
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.47925				0.00	0	0
<b>Total EQS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	99.73402				0.00	0	0
<b>Total ERS3A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/08/2014 Spot Bond				100.00000	0.00000	99.75489				0.00	0	0
<b>Total ERS3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.62479				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	99.72917				0.00	0	0
<b>Total ERS3C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ERS3C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.78627			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	99.77261			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	100.25831			0.00	0	0
<b>Total ERSA12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.50632			0.00	0	0
<b>Total ERSA14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.57094			0.00	0	0
<b>Total ERSA15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.49339			0.00	0	0
<b>Total ERSA16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.54725			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			6.96000	104.17673	6.96000	104.15727			0.00	0	5,200,000,000
<b>Total ES15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,200,000,000</b>
<b>Total For ES15</b>									<b>0.00</b>	<b>0</b>	<b>5,200,000,000</b>
ES18 On 20/04/2018 Spot Bond			7.84500	107.17308	7.84500	107.15055		1,831,023,000.00	233,400	14,505,133,400	
<b>Total ES18 SPOT</b>								<b>1,831,023,000.00</b>	<b>233,400</b>	<b>14,505,133,400</b>	
<b>Total For ES18</b>								<b>1,831,023,000.00</b>	<b>233,400</b>	<b>14,505,133,400</b>	
ES23 On 25/01/2023 Spot Bond			8.61000	108.58147	8.61000	108.55660		4,166,565,837,000.00	483,921,700	5,420,142,000	
<b>Total ES23 SPOT</b>								<b>4,166,565,837,000.00</b>	<b>483,921,700</b>	<b>5,420,142,000</b>	
<b>Total For ES23</b>								<b>4,166,565,837,000.00</b>	<b>483,921,700</b>	<b>5,420,142,000</b>	
ES26 On 02/04/2026 Spot Bond			8.95500	94.81194	8.95500	94.78925		46,569,934,827,000.00	5,200,439,400	8,832,739,400	
<b>Total ES26 SPOT</b>								<b>16,569,934,827,000.00</b>	<b>5,200,439,400</b>	<b>8,832,739,400</b>	
<b>Total For ES26</b>								<b>16,569,934,827,000.00</b>	<b>5,200,439,400</b>	<b>8,832,739,400</b>	
ES33 On 15/09/2033 Spot Bond			9.52500	85.27366	9.58500	84.80240		089,666,003,607,500.00	114,400,630,300	124,119,530,300	
<b>Total ES33 SPOT</b>								<b>19,666,003,607,500.00</b>	<b>114,400,630,300</b>	<b>124,119,530,300</b>	

Contract Details	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 ES33</b>										<b>19,666,003,607,500.00</b>	<b>114,400,630,300</b>	<b>124,119,530,300</b>
ES42 On 25/04/2042 Spot Bond			9.78000	90.23045	9.78000	90.20691				0.00	0	16,500,000,000
<b>Total ES42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,500,000,000</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>16,500,000,000</b>
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.62483				0.00	0	0
<b>Total EXX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.67868				0.00	0	0
<b>Total EXX02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.46922				0.00	0	0
<b>Total FIFB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.38163				0.00	0	0
<b>Total FIFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.82244				0.00	0	0
<b>Total FIFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	101.27374				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	100.49226				0.00	15,000,000,000	7,500,000,000
<b>Total FIFC09 SPOT</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>7,500,000,000</b>
<b>Total For FIFC09</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>7,500,000,000</b>
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	102.72077				0.00	0	0
<b>Total FIFC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	10.38662	100.00000	10.36145				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	10.10837	100.00000	10.08389				0.00	0	0
<b>Total FR003U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	100.91859				0.00	0	0
<b>Total FR2A4A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FR2A4A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	100.95761				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>
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	101.03540				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>
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	101.11287				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			6.79000	103.74730	6.79000	103.72814				0.00	0	880,000,000
<b>Total FRB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
<b>Total For FRB03</b>										<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
FRB05 On 21/12/2018 Spot Bond			9.42500	97.82020	9.42500	97.79559				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	101.00781				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	101.00773				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	100.26238				0.00	0	0
<b>Total FRB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.85073				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>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.42721				0.00	0	0
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.45199				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			10.37500	99.25325	10.37500	99.94540				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			11.22500	104.13089	11.22500	104.09982				0.00	0	0
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.65605				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			2.20000	128.97024	2.20000	129.82008				0.00	0	0
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			2.15000	129.10610	2.15000	274.66222				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			2.37000	102.57376	2.37000	109.02170				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			2.52000	101.83370	2.52000	157.85542				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			2.33000	117.92595	2.33000	212.43228				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			7.80000	111.22745	7.80000	111.20433				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			7.86400	61.99869	7.86400	61.33551				0.00	0	0
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 28/10/2024 Spot Bond			9.46800	39.65537	9.46800	38.74703				0.00	0	0
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			9.70000	38.38525	9.70000	37.44429				0.00	0	0
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC02 On 02/03/2015 Spot Bond			100.00000	67.49613	100.00000	67.36808				0.00	0	0
<b>Total FRC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC03 On 27/03/2015 Spot Bond			100.00000	69.82164	100.00000	69.68918				0.00	0	0
<b>Total FRC03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	102.26764				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	102.20491				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	102.20491				0.00	0	0
<b>Total FRC106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	101.73472				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	102.16766				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	101.18165				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	101.38797				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	101.01606				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	101.12054				0.00	0	0
<b>Total FRC113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 20/06/2017 Spot Bond			7.47000	100.36098	7.47000	98.00000				0.00	0	0
<b>Total FRC115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 20/06/2017 Spot Bond			7.47000	100.36098	7.47000	100.00000				0.00	0	0
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC117 On 15/06/2016 Spot Bond				100.00000	0.00000	101.36765				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	101.10007				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	101.04591				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	101.19593				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	101.08119				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	100.29002	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>
FRC126 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>
FRC127 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>
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	101.15292				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For 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	101.43258				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	101.38880				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond			100.09221	15.27066	100.09221	15.23363				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.97654				0.00	0	0
<b>Total FRC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	112.59686				0.00	0	0
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2014 Spot Bond				100.00000	0.00000	101.17629				0.00	0	0
<b>Total FRC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.32136				0.00	0	0
<b>Total FRC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 24/02/2017 Spot Bond				100.00000	0.00000	102.02843				0.00	0	0
<b>Total FRC148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	104.51568				0.00	0	0
<b>Total FRC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.09497				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	101.10774				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.00709				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	101.02448				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	101.35749				0.00	0	0
<b>Total FRC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.00556				0.00	0	0
<b>Total FRC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 14/12/2018 Spot Bond			13.22500	58.63265	13.22500	58.61193				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.94498				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.94623				0.00	0	0
<b>Total FRC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.42335				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.99168				0.00	0	0
<b>Total FRC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 31/01/2025 Spot Bond			3.61500	93.86120	3.61500	97.09210				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.03709				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.03709				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	103.69347				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.81344				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.08157				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 15/06/2016 Spot Bond				100.00000	0.00000	97.22858				0.00	0	0
<b>Total FRC175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.97401				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.95003				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.12147				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	99.89493				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	100.00000				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	100.21795				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	101.29483				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.01439				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	101.29358				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	100.93866				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	102.69437				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	101.02448				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	101.02448				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	100.94284				0.00	0	0
<b>Total FRC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.68832				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.72818				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.96127				0.00	0	0
<b>Total FRC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.53923				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	101.08496				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	100.52172				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>
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.94344				0.00	0	0
<b>Total FRC197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.50054				0.00	0	0
<b>Total FRC198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.50200				0.00	0	0
<b>Total FRC199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	100.40859				0.00	0	0
<b>Total FRC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	100.36815				0.00	0	0
<b>Total FRC201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	100.40859				0.00	0	0
<b>Total FRC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	100.36653				0.00	0	0
<b>Total FRC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	99.99973				0.00	0	0
<b>Total FRC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC204 On 06/05/2017 Spot Bond			8.75000	101.47956	8.75000	100.00000				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	100.89198				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC206 On 20/09/2021 Spot Bond			100.00000	9.92935	100.00000	9.88681				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC207 On 20/09/2021 Spot Bond			100.00000	9.05890	100.00000	9.02009				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.09875				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	101.09242				0.00	0	0
<b>Total FRC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.26342				0.00	0	0
<b>Total FRC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.20224				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			3.44000	116.05199	3.44000	119.44809				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	101.11279				0.00	0	0
<b>Total FRC67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.12425				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			3.42000	107.16064	3.42000	119.60773				0.00	0	0
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC70 On 20/09/2014 Spot Bond			1.69000	99.79669	1.69000	127.21249				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			3.44000	104.52946	3.44000	119.44809				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			2.67000	101.58911	2.67000	124.85653				0.00	0	0
<b>Total FRC72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			2.74000	104.12337	2.74000	131.88946				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	100.22684				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	94.04142				0.00	0	0
<b>Total FRC78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	101.52612				0.00	0	0
<b>Total FRC79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC82 On 15/06/2016 Spot Bond				100.00000	0.00000	101.55319				0.00	0	0
<b>Total FRC82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.96500				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	101.10519				0.00	0	0
<b>Total FRC84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	103.14157				0.00	0	0
<b>Total FRC85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.29347				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	101.24516				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	101.05347				0.00	0	0
<b>Total FRC94A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	101.41778				0.00	0	0
<b>Total FRC95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.05221				0.00	0	0
<b>Total FRC96A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.93164				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	90.64890				0.00	0	0
<b>Total FRC98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC99 On 24/02/2017 Spot Bond				100.00000	0.00000	90.16800				0.00	0	0
<b>Total FRC99 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC99</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.90882				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	10.19491	100.00000	10.17022				0.00	0	0
<b>Total FRD01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD02 On 01/06/2016 Spot Bond			100.00000	24.67208	100.00000	24.61231				0.00	0	0
<b>Total FRD02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD04 On 04/07/2015 Spot Bond			100.00000	59.24558	100.00000	59.06061				0.00	0	0
<b>Total FRD04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI15 On 14/03/2015 Spot Bond			4.81000	149.26268	4.81000	149.23459				0.00	0	0
<b>Total FRI15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.93898				0.00	0	0
<b>Total FRJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.75891				0.00	0	5,000,000,000
<b>Total FRJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For FRJ16</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.92836				0.00	0	0
<b>Total FRJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRJ17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	103.35376			0.00	0	0
<b>Total FRJ18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.88403			0.00	0	22,400,000
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>22,400,000</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>0</b>	<b>22,400,000</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.19835			0.00	0	21,500,000
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>21,500,000</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>21,500,000</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.89496			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			2.19800	81.74528	2.19800	97.42009			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			2.52000	99.19521	2.52000	129.89867			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	100.31619			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>
FRS103 On 23/01/2024 Spot Bond			10.38000	100.41858	10.38000	100.39062			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	100.41858	10.38000	100.39062			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	103.79000			0.00	0	0
<b>Total FRS105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS106 On 22/10/2014 Spot Bond				100.00000	0.00000	100.13592			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	100.16646			0.00	0	0
<b>Total FRS107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS107 On 31/01/2038 Spot Bond			2.66000	96.57889	2.66000	104.84027				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 07/12/2033 Spot Bond			2.64000	202.77640	2.64000	203.15307				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 31/01/2038 Spot Bond			2.63000	105.41854	2.63000	105.40483				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 03/04/2015 Spot Bond				100.00000	0.00000	100.54805				0.00	0	0
<b>Total FRS111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS111 On 07/12/2033 Spot Bond			2.67000	201.90811	2.67000	202.28170				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.20499				0.00	0	0
<b>Total FRS113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 31/01/2025 Spot Bond			2.47000	108.01867	2.47000	108.00509				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/03/2038 Spot Bond			2.72000	103.73579	2.72000	103.72206				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	100.66795				0.00	0	0
<b>Total FRS116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS116 On 05/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS117 On 06/08/2015 Spot Bond			100.00000	44.64075	100.00000	44.44444				0.00	0	0
<b>Total FRS118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.66000	124.24872	2.66000	264.32492				0.00	0	0
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			2.16000	129.00869	2.16000	274.45492				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			2.88000	122.22140	2.88000	260.01048				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			2.57000	101.26995	2.57000	126.62191				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	100.19066				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			2.10000	130.71523	2.10000	126.70372				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.35584				0.00	0	0
<b>Total FRS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.60998				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	100.03959				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			2.50000	104.62755	2.50000	104.61430				0.00	0	0
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS69 On 31/05/2017 Spot Bond			104.97509	19.51822	104.97509	19.46884				0.00	0	0
<b>Total FRS69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS73 On 12/06/2017 Spot Bond			101.07593	23.73451	101.07593	23.67646				0.00	0	0
<b>Total FRS73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS74 On 14/06/2017 Spot Bond			100.44759	15.88771	100.44759	15.84907				0.00	0	0
<b>Total FRS74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS76 On 18/06/2017 Spot Bond			100.76967	22.09333	100.76967	22.03945				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			2.16000	114.52598	2.16000	114.51250				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			2.33000	96.98473	2.33000	109.43133				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	98.51479				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			2.36000	96.71238	2.36000	109.12394				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.60766				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			2.36000	127.07886	2.36000	342.53081				0.00	0	0
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	101.93057				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	99.96089				0.00	0	0
<b>Total FRS94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS95 On 11/08/2014 Spot Bond				100.00000	0.00000	101.73352				0.00	0	0
<b>Total FRS95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS95</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.47649			0.00	0	0
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	101.32315			0.00	0	0
<b>Total FRS97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	100.57487			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			5.80500	103.83714	5.80500	103.82069			0.00	0	7,450,000,000
<b>Total FRX14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,450,000,000</b>
<b>Total For FRX14</b>									<b>0.00</b>	<b>0</b>	<b>7,450,000,000</b>
FRX15 On 14/03/2015 Spot Bond			6.76000	104.61680	6.76000	104.59790		4,056,000,000,000.00	600,000,000	400,000,000	
<b>Total FRX15 SPOT</b>								<b>4,056,000,000,000.00</b>	<b>600,000,000</b>	<b>400,000,000</b>	
<b>Total For FRX15</b>								<b>4,056,000,000,000.00</b>	<b>600,000,000</b>	<b>400,000,000</b>	
FRX16 On 15/09/2016 Spot Bond			7.56000	103.98177	7.56000	103.96080		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			7.97500	104.75484	7.97500	104.73258		1,993,750,000,000.00	250,000,000	250,000,000	
<b>Total FRX17 SPOT</b>								<b>1,993,750,000,000.00</b>	<b>250,000,000</b>	<b>250,000,000</b>	
<b>Total For FRX17</b>								<b>1,993,750,000,000.00</b>	<b>250,000,000</b>	<b>250,000,000</b>	
FRX18 On 14/04/2018 Spot Bond			8.17500	110.54694	8.17500	110.52274		0.00	0	0	
<b>Total FRX18 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX18</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX19 On 15/11/2019 Spot Bond			8.73000	103.15216	8.73000	103.12822		0.00	0	776,700,000	
<b>Total FRX19 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>776,700,000</b>	
<b>Total For FRX19</b>								<b>0.00</b>	<b>0</b>	<b>776,700,000</b>	
FRX20 On 01/10/2020 Spot Bond			8.92500	102.22525	8.92500	102.20086		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			9.45000	93.52723	9.45000	93.50377		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			9.60500	109.07907	9.60500	109.05112		0.00	0	0	
<b>Total FRX24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			9.90500	99.37273	9.90500	100.44599				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			10.21000	98.75978	10.21000	98.73261				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			10.40500	80.40429	10.40500	80.38201				0.00	0	0
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FS1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	100.82463				0.00	0	0
<b>Total FS1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.85659				0.00	0	0
<b>Total FS1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.86936				0.00	0	0
<b>Total FS1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.90123				0.00	0	0
<b>Total FS1A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.95225				0.00	0	0
<b>Total FS1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.99050				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	101.15608				0.00	0	0
<b>Total FS1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	101.31635				0.00	0	0
<b>Total FS2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FS2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	101.38670				0.00	0	0
<b>Total FS2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.45052				0.00	0	0
<b>Total FS2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.46547				0.00	0	0
<b>Total FS2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.50803				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.57193				0.00	0	0
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.62516				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.85934				0.00	0	0
<b>Total FS2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.75114				0.00	0	0
<b>Total GBL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.03402				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			9.23500	103.61475	9.23500	103.58920				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	100.00000				0.00	0	0
<b>Total GPT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GPT29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GPT30 On 06/11/2014 Spot Bond			100.00000	82.52642	100.00000	82.34584			750,000,000,000,000.00	67,500,000,000	40,000,000,000
<b>Total GPT30 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>67,500,000,000</b>	<b>40,000,000,000</b>
<b>Total For GPT30</b>									<b>50,000,000,000,000.00</b>	<b>67,500,000,000</b>	<b>40,000,000,000</b>
GRB96 On 27/10/2014 Spot Bond				100.00000	0.00000	98.61025			0.00	0	0
<b>Total GRB96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GRDB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GRDC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.22843			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	100.23321			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	100.24244			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	100.25388			0.00	0	0
<b>Total GRH1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.26973			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	101.16225			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	100.69090			0.00	0	0
<b>Total GRT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For GRT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.42003				0.00	0	0
<b>Total GRT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.25157				0.00	0	0
<b>Total GRT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.58885				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	101.11150				0.00	0	0
<b>Total GRT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.62502				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.83966				0.00	0	0
<b>Total GRT08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	101.28634				0.00	0	0
<b>Total GSIS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.71324				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	101.90046				0.00	0	0
<b>Total GSIZ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.29945				0.00	0	0
<b>Total HCH01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HCH01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.78547				0.00	0	0
<b>Total HILB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For HILB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.06976				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	100.03812				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	100.02096				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>
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	101.47575				0.00	0	0
<b>Total HILC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC14 On 24/10/2014 Spot Bond				100.00000	0.00000	100.15357				0.00	0	0
<b>Total HILC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.33727				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			8.16663	100.83305	8.16663	94.43652				0.00	0	0
<b>Total HMS1B9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HMS1B9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.35238			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			8.51928	100.84841	8.51928	104.41639			0.00	0	0
<b>Total HMS1C5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.37180			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			8.96944	100.87033	8.96944	104.41639			0.00	0	0
<b>Total HMS1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1E2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.39551			0.00	0	0
<b>Total HMS1E4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1F2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1G2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.39888			0.00	0	0
<b>Total HPF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.47651			0.00	0	0
<b>Total HPF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For HPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.49418				0.00	0	0
<b>Total HPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.91576				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			9.26500	101.11353	9.26500	106.01964				0.00	0	0
<b>Total HPF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			8.24000	107.20118	8.24000	107.17766				0.00	0	2,120,700,000
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,120,700,000</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>2,120,700,000</b>
HWAY2 On 07/12/2023 Spot Bond			1.94000	131.17224	1.94000	279.05934				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			1.96000	133.88177	1.96000	284.82350				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			9.54500	97.56106	9.54500	97.53634				0.00	0	3,965,800,000
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,965,800,000</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>3,965,800,000</b>
HWAY3 On 31/07/2035 Spot Bond			9.57500	97.25477	9.57500	97.23005				0.00	0	0
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWF01 On 26/03/2015 Spot Bond			100.00000	56.69066	100.00000	56.55332				0.00	0	0
<b>Total HWF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWF02 On 30/09/2016 Spot Bond			100.00000	14.71763	100.00000	14.68198				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	86.94107	100.00000	86.73840				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	39.47797	100.00000	39.38232				0.00	0	0
<b>Total HWF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HWF04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF05 On 09/10/2016 Spot Bond			100.00000	20.15142	100.00000	20.10260			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	16.25646	100.00000	16.21708			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	60.16230	100.00000	60.01655			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			1.72000	115.90863	1.72000	115.89639		269,873,793,476,000.00	156,903,368,300	87,401,530,700	
<b>Total I2025 SPOT</b>								<b>9,873,793,476,000.00</b>	<b>156,903,368,300</b>	<b>87,401,530,700</b>	
<b>Total For I2025</b>								<b>9,873,793,476,000.00</b>	<b>156,903,368,300</b>	<b>87,401,530,700</b>	
I2038 On 31/01/2038 Spot Bond			1.90000	120.34896	1.90000	120.33567		120,618,455,060,000.00	63,483,397,400	80,270,050,800	
<b>Total I2038 SPOT</b>								<b>0,618,455,060,000.00</b>	<b>63,483,397,400</b>	<b>80,270,050,800</b>	
<b>Total For I2038</b>								<b>0,618,455,060,000.00</b>	<b>63,483,397,400</b>	<b>80,270,050,800</b>	
I2046 On 31/03/2046 Spot Bond			1.95000	121.06231	1.95000	121.04873		279,245,685,225,000.00	143,202,915,500	61,490,777,900	
<b>Total I2046 SPOT</b>								<b>9,245,685,225,000.00</b>	<b>143,202,915,500</b>	<b>61,490,777,900</b>	
<b>Total For I2046</b>								<b>9,245,685,225,000.00</b>	<b>143,202,915,500</b>	<b>61,490,777,900</b>	
I2050 On 31/12/2050 Spot Bond			2.00000	127.55893	2.01000	127.23108		72,644,325,000,000.00	36,322,162,500	35,471,207,900	
<b>Total I2050 SPOT</b>								<b>2,644,325,000,000.00</b>	<b>36,322,162,500</b>	<b>35,471,207,900</b>	
<b>Total For I2050</b>								<b>2,644,325,000,000.00</b>	<b>36,322,162,500</b>	<b>35,471,207,900</b>	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	94.75000		0.00	0	7,000,000	
<b>Total IBC01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>7,000,000</b>	
<b>Total For IBC01</b>								<b>0.00</b>	<b>0</b>	<b>7,000,000</b>	
IBL11 On 12/03/2015 Spot Bond			7.69000	105.67281	7.69000	105.65115		0.00	0	0	
<b>Total IBL11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL11</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL13 On 12/03/2015 Spot Bond			100.00000		0.00000	101.66499		0.00	12,000,000,000	6,000,000,000	
<b>Total IBL13 SPOT</b>								<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,000</b>	
<b>Total For IBL13</b>								<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,000</b>	
IBL14 On 28/06/2015 Spot Bond			100.00000		0.00000	101.74760		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			8.19000	105.68045	8.19000	105.65740		0.00	0	0	
<b>Total IBL21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			8.13500	109.61778	8.13500	109.59403				0.00	0	0
<b>Total IBL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	101.49553				0.00	0	0
<b>Total IBL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL26 On 18/08/2014 Spot Bond			4.66000	119.85030	4.66000	119.82794				0.00	0	0
<b>Total IBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL28 On 18/08/2016 Spot Bond			8.01000	104.35748	8.01000	104.33484				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	100.03559				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	100.03769				0.00	0	0
<b>Total IBL33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			1.51000	101.20824	1.51000	128.37843				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			2.17000	104.03725	2.17000	130.08337				0.00	0	0
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.98598				0.00	0	0
<b>Total IBL37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.87795				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			8.25500	104.60313	8.25500	104.58002				0.00	0	13,900,900
<b>Total IBL39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,900,900</b>
<b>Total For IBL39</b>										<b>0.00</b>	<b>0</b>	<b>13,900,900</b>
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.40435				0.00	0	0
<b>Total IBL40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBL40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.54583			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	100.13802			0.00	0	0
<b>Total IBL43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL45 On 21/12/2018 Spot Bond			8.85500	97.96642	8.85500	97.94322			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			9.34000	91.68900	9.34000	91.66626		2,802,000,000.00		300,000	3,100,000
<b>Total IBL46 SPOT</b>								<b>2,802,000,000.00</b>		<b>300,000</b>	<b>3,100,000</b>
<b>Total For IBL46</b>								<b>2,802,000,000.00</b>		<b>300,000</b>	<b>3,100,000</b>
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.21836			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			8.33500	99.43479	8.33500	99.41260			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			9.39000	98.83813	9.39000	98.79092			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	100.11424			0.00	0	0
<b>Total IBL52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL52</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.11750			0.00	0	0
<b>Total IBL53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL54 On 31/07/2016 Spot Bond			7.95000	98.87530	7.95000	98.85436			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			8.63500	98.41372	8.63500	98.39112			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	100.12944			0.00	0	0
<b>Total IBL56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	99.87565				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			7.90500	101.24059	7.90500	101.21890				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			8.59500	106.61255	8.59500	106.58777				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			9.81000	107.55251	9.81000	107.52406				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.68925				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	100.24887				0.00	0	0
<b>Total IBL62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.15484				0.00	0	0
<b>Total IBL63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.15816				0.00	0	0
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.16133				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00484	100.00000	0.00483				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	100.38664				0.00	0	0
<b>Total IDCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.29734				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG0 On 22/10/2020 Spot Bond			9.02500	99.21377	9.02500	99.18985				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.49533	5.00000	101.48163				0.00	0	0
<b>Total IDCP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP02 On 19/04/2015 Spot Bond			5.00000	101.49533	5.00000	101.48163				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	100.09398	5.00000	100.08055				0.00	0	0
<b>Total IDCP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.49533	5.00000	101.48163				0.00	0	0
<b>Total IDCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.58371	4.00000	101.57277				0.00	0	0
<b>Total IDCP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW01L On 30/06/2016 Spot Bond			100.00000	30.96228	100.00000	30.82122				0.00	0	0
<b>Total IDW01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW02L On 30/06/2016 Spot Bond			100.00000	30.73481	100.00000	30.59479				0.00	0	0
<b>Total IDW02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW03L On 30/06/2016 Spot Bond			100.00000	30.73481	100.00000	30.59479				0.00	0	0
<b>Total IDW03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			9.20000	109.31686	9.20000	109.28999				0.00	0	0
<b>Total IFM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	100.80032				0.00	0	0
<b>Total IHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	100.80032				0.00	0	0
<b>Total IHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IHL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.79788				0.00	0	0
<b>Total IHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	8.31380	100.00000	8.29365				0.00	0	0
<b>Total IKH1D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total IN02Q SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN02Q</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN03Q On 12/08/2014 Spot Bond				100.00000	0.00000	101.56628				0.00	0	0
<b>Total IN03Q SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN03Q</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN04 On 15/03/2015 Spot Bond			8.94000	103.46738	8.94000	103.44279				0.00	0	0
<b>Total IN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	101.30315				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	100.95883				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	99.36489				0.00	0	0
<b>Total IN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN191U On 16/05/2017 Spot Bond			100.00000	10.50557	100.00000	10.48012				0.00	0	0
<b>Total IN191U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN191U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN253U On 04/07/2015 Spot Bond			100.00000	59.24558	100.00000	59.06061				0.00	0	0
<b>Total IN253U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN253U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN255U On 11/09/2014 Spot Bond			100.00000	91.25000	100.00000	91.02244				0.00	0	0
<b>Total IN255U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN255U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN262U On 15/01/2015 Spot Bond			100.00000	69.39163	100.00000	69.25996				0.00	0	0
<b>Total IN262U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IN262U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN432U On 05/08/2014 Spot Bond			100.00000	81.19502	100.00000	81.19501				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	98.64865	100.00000	99.85849				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	98.26923	100.00000	98.00926				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	96.47786	100.00000	96.22727				0.00	0	0
<b>Total IN435U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN435U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN436U On 02/09/2014 Spot Bond			100.00000	94.75064	100.00000	94.50893				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	98.41270	100.00000	97.63779				0.00	0	0
<b>Total IN437U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN437U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN441U On 07/10/2014 Spot Bond			100.00000	81.20500	100.00000	99.32886				0.00	0	0
<b>Total IN441U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN441U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN442U On 14/10/2014 Spot Bond			100.00000	95.91142	100.00000	95.16211				0.00	0	0
<b>Total IN442U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN442U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN443U On 21/10/2014 Spot Bond			100.00000	90.92350	100.00000	90.25000				0.00	0	0
<b>Total IN443U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN443U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN445U On 04/11/2014 Spot Bond			100.00000	85.37855	100.00000	84.89619				0.00	0	0
<b>Total IN445U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN445U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN446U On 11/11/2014 Spot Bond			100.00000	82.11270	100.00000	100.00000				0.00	0	0
<b>Total IN446U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN446U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN470U On 21/10/2014 Spot Bond			100.00000	82.95455	100.00000	82.76644				0.00	0	0
<b>Total IN470U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IN470U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN471U On 28/10/2014 Spot Bond			100.00000	81.65548	100.00000	81.47321				0.00	0	0
<b>Total IN471U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN471U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN472U On 04/11/2014 Spot Bond			100.00000	80.39648	100.00000	80.21978				0.00	0	0
<b>Total IN472U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN472U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA432 On 05/08/2014 Spot Bond			6.00000	97.08738	6.00000	97.08738				0.00	0	0
<b>Total INA432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA433 On 12/08/2014 Spot Bond			6.05000	99.91719	6.05000	99.81800				0.00	0	0
<b>Total INA433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA435 On 26/08/2014 Spot Bond			6.15000	99.68088	6.15000	99.58053				0.00	0	0
<b>Total INA435 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA435</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA437 On 09/09/2014 Spot Bond			6.15000	99.44705	6.15000	99.34717				0.00	0	0
<b>Total INA437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA441 On 07/10/2014 Spot Bond			6.25000	98.96628	6.25000	98.86575				0.00	0	0
<b>Total INA441 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA441</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA442 On 14/10/2014 Spot Bond			6.25000	98.84902	6.25000	98.74873				0.00	0	0
<b>Total INA442 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA442</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA443 On 21/10/2014 Spot Bond			6.25000	98.73204	6.25000	98.63199				0.00	0	0
<b>Total INA443 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA443</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA446 On 11/11/2014 Spot Bond			100.00000	79.17570	100.00000	100.00000				0.00	0	0
<b>Total INA446 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA446</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.90455				0.00	0	0
<b>Total ING114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING115 On 31/03/2016 Spot Bond			11.10436	102.67152	11.10436	102.04434				0.00	0	0
<b>Total ING115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ING115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING116 On 31/03/2016 Spot Bond			11.10436	100.97959	11.10436	101.02084				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	101.00018				0.00	0	0
<b>Total ING132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	101.59654				0.00	0	0
<b>Total ING135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.98030				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	102.22654	6.50000	102.20867				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	101.06859				0.00	0	0
<b>Total ING161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.55168				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.95445				0.00	0	0
<b>Total ING204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.40056				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	100.95985				0.00	0	0
<b>Total ING228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	102.32446				0.00	0	0
<b>Total ING232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.78432				0.00	0	0
<b>Total ING235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ING235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.77798				0.00	0	0
<b>Total ING236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.03510				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	99.91093				0.00	0	0
<b>Total ING242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	101.37671				0.00	0	0
<b>Total ING243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	101.36052				0.00	0	0
<b>Total ING244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	101.17976				0.00	0	0
<b>Total ING245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	102.30507				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	100.37133				0.00	0	0
<b>Total ING251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	101.26575				0.00	0	0
<b>Total ING254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	100.74415				0.00	0	0
<b>Total ING257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	100.35192				0.00	0	0
<b>Total ING263 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING263</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	100.95159				0.00	0	0
<b>Total ING89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ING89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	101.19158				0.00	0	0
<b>Total INGR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	101.73836				0.00	0	0
<b>Total INGR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	98.39224				0.00	0	0
<b>Total INGR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IP271U On 09/10/2014 Spot Bond			100.00000	85.28037	100.00000	85.08159				0.00	0	0
<b>Total IP271U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP271U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.70354				0.00	0	0
<b>Total IPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.44748				0.00	0	0
<b>Total IPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.45370				0.00	0	0
<b>Total IPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF06 On 13/04/2017 Spot Bond			8.70000	103.00208	8.70000	102.97811				0.00	0	0
<b>Total IPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.69902				0.00	0	0
<b>Total IPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.71663				0.00	0	0
<b>Total IPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.72839				0.00	0	0
<b>Total IPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC02 On 15/10/2014 Spot Bond				100.00000	0.00000	100.36785				0.00	0	0
<b>Total IPFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IPFC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.57500	100.97871	9.57500	100.95305			0.00	0	1,000,000,000
<b>Total IPL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For IPL10</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.04958			0.00	9,000,000,000	4,500,000,000
<b>Total IPL5 SPOT</b>									<b>0.00</b>	<b>9,000,000,000</b>	<b>4,500,000,000</b>
<b>Total For IPL5</b>									<b>0.00</b>	<b>9,000,000,000</b>	<b>4,500,000,000</b>
IPL6 On 28/09/2017 Spot Bond			8.73500	106.30450	8.73500	106.27980			0.00	0	1,255,800,000
<b>Total IPL6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,255,800,000</b>
<b>Total For IPL6</b>									<b>0.00</b>	<b>0</b>	<b>1,255,800,000</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.58649			0.00	0	0
<b>Total IPL7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.54198			0.00	0	0
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.89172			0.00	0	0
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	101.78261			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	101.01851			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			8.87000	102.68380	8.87000	102.65945			0.00	0	0
<b>Total IV014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.83446			0.00	0	0
<b>Total IV015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.41977			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			3.26000	96.69035	3.26000	123.58865			0.00	0	0
<b>Total IV017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IV017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			3.70000	138.30460	3.70000	138.28258				0.00	0	0
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.78279				0.00	0	0
<b>Total IV022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.57421				0.00	0	0
<b>Total IV023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.47226				0.00	0	0
<b>Total IV024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.24057				0.00	0	0
<b>Total IV025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.89264				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			3.72000	95.33786	3.72000	96.15504				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			3.72000	95.25838	3.72000	102.34938				0.00	0	0
<b>Total IV030A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.33218				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	99.81359				0.00	0	0
<b>Total IV032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	100.95883				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			10.47500	113.50996	10.47500	113.47847				0.00	0	0
<b>Total IV08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IV08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.34245				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			3.80000	136.78086	3.80000	136.75872				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>
IV432U On 07/08/2014 Spot Bond			100.00000	81.19500	100.00000	99.72678				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	99.59005	100.00000	99.32305				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	94.26845	100.00000	94.02919				0.00	0	0
<b>Total IV436U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV436U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV440U On 02/10/2014 Spot Bond			100.00000	82.66667	100.00000	82.11921				0.00	0	0
<b>Total IV440U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV440U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV442U On 16/10/2014 Spot Bond			100.00000	95.68742	100.00000	95.08180				0.00	0	0
<b>Total IV442U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV442U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV443U On 23/10/2014 Spot Bond			100.00000	91.60320	100.00000	91.04803				0.00	0	0
<b>Total IV443U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV443U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV444U On 30/10/2014 Spot Bond			100.00000	87.87500	100.00000	87.36410				0.00	0	0
<b>Total IV444U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV444U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	101.27851				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	100.33851				0.00	0	0
<b>Total IVA02A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA02A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	101.37704				0.00	0	0
<b>Total IVA03A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVA03A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA432 On 07/08/2014 Spot Bond			6.00000	97.08738	6.00000	99.90147				0.00	0	0
<b>Total IVA432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA436 On 04/09/2014 Spot Bond			6.15000	99.53043	6.15000	99.43039				0.00	0	0
<b>Total IVA436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA437 On 11/09/2014 Spot Bond			6.15000	99.41373	6.15000	99.31392				0.00	0	0
<b>Total IVA437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA441 On 09/10/2014 Spot Bond			6.25000	98.93275	6.25000	98.83229				0.00	0	0
<b>Total IVA441 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA441</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA442 On 16/10/2014 Spot Bond			6.25000	98.81557	6.25000	98.71535				0.00	0	0
<b>Total IVA442 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA442</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	99.87577				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	100.84103				0.00	0	0
<b>Total IVC005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.59447				0.00	0	0
<b>Total IVC006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.61476				0.00	1,200,000,000	600,000,000
<b>Total IVC007 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For IVC007</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
IVC012 On 09/08/2014 Spot Bond				100.00000	0.00000	99.91650				0.00	0	0
<b>Total IVC012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.44423				0.00	2,000,000,000	1,000,000,000
<b>Total IVC014 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For IVC014</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.62449				0.00	0	0
<b>Total IVC015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVC015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.28617				0.00	0	0
<b>Total IVC016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.44757				0.00	0	0
<b>Total IVC017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.45068				0.00	0	0
<b>Total IVC018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.45691				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.42890				0.00	0	0
<b>Total IVC020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.33511				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	100.16569				0.00	0	0
<b>Total IVC022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.96132				0.00	0	0
<b>Total IVC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	99.83002				0.00	0	0
<b>Total IVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.31128				0.00	0	0
<b>Total IVC025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.29753				0.00	0	0
<b>Total IVC026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.69178				0.00	0	0
<b>Total IVC027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVC027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.48397			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	100.26112			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	100.14851			0.00	0	0
<b>Total IVC030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC031 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total IVC031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.88963			0.00	0	0
<b>Total IVC032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.73939			0.00	0	0
<b>Total IVC033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.75942			0.00	0	0
<b>Total IVC034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.75942			0.00	0	0
<b>Total IVC035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			9.19500	106.04869	9.19500	100.89031			0.00	0	0
<b>Total IVC036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC037 On 16/07/2019 Spot Bond			100.00000	16.45090	100.00000	16.38903			0.00	0	0
<b>Total IVC037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	10.01262	100.00000	9.96859			0.00	0	0
<b>Total IVC038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.35476			0.00	0	0
<b>Total IVC039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVC039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			9.44500	104.79201	9.44500	99.84634			0.00	0	0
<b>Total IVC040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.16875			0.00	0	0
<b>Total IVC041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVF57U On 12/02/2015 Spot Bond			100.00000	65.39807	100.00000	66.74260			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	100.88587			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>
JDG02I On 22/01/2015 Spot Bond			100.00000	84.19471	100.00000	84.00551			0.00	0	0
<b>Total JDG02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.90383			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>
JDG03I On 21/02/2016 Spot Bond			100.00000	25.33919	100.00000	25.27781			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	101.09629			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>
JDG07I On 14/11/2014 Spot Bond			100.00000	98.13333	100.00000	97.87234			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>
JDG08I On 28/11/2014 Spot Bond			100.00000	96.06597	100.00000	95.81965			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>
JDG09I On 29/01/2015 Spot Bond			100.00000	82.86629	100.00000	82.68297			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>
JDG10I On 29/01/2015 Spot Bond			100.00000	72.31055	100.00000	72.17690			0.00	0	0
<b>Total JDG10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For JDG10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG11L On 04/02/2015 Spot Bond			100.00000	81.86892	100.00000	81.69018				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	61.72672	100.00000	61.57718				0.00	0	0
<b>Total JDG12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.10651				0.00	0	0
<b>Total KAP001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	101.14906				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	100.88315				0.00	0	0
<b>Total KAP003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KCF03L On 30/10/2014 Spot Bond			100.00000	75.00005	100.00000	75.00004				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>
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	103.62739				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>
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	100.04475				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			8.73500	140.54602	8.73500	140.51337				0.00	0	0
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.16533				0.00	0	0
<b>Total LBK02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.92144				0.00	0	0
<b>Total LBK03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.40341				0.00	0	0
<b>Total LBK05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For LBK05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.34842				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	100.12436				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			8.83500	96.84865	8.83500	96.82552				0.00	0	1,349,100,000
<b>Total LGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,349,100,000</b>
<b>Total For LGL02</b>										<b>0.00</b>	<b>0</b>	<b>1,349,100,000</b>
LGL03 On 03/04/2018 Spot Bond			8.98500	72.52030	8.98500	98.47492				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			9.49000	98.36227	9.49000	98.33708				0.00	0	4,400,000
<b>Total LGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,400,000</b>
<b>Total For LGL04</b>										<b>0.00</b>	<b>0</b>	<b>4,400,000</b>
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.58252				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			10.69000	101.59101	10.69000	101.56211				0.00	0	1,040,000,000
<b>Total LHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>
<b>Total For LHL02</b>										<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.72867				0.00	0	0
<b>Total LHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.58136				0.00	0	0
<b>Total LRFA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.68758				0.00	0	0
<b>Total LRFB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.81498				0.00	0	0
<b>Total LRFC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	100.45065				0.00	0	0
<b>Total MAQ041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For MAQ041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	98.88871				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 22/08/2014 Spot Bond				100.00000	0.00000	99.74077				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	99.46392				0.00	0	0
<b>Total MAQ055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 23/10/2014 Spot Bond				100.00000	0.00000	98.68532				0.00	0	0
<b>Total MAQ056 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ056</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 11/12/2014 Spot Bond			100.00000	74.33809	100.00000	74.18699				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	98.13333	100.00000	97.87234				0.00	0	0
<b>Total MAQ09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.78338				0.00	0	0
<b>Total MAQ0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.76166				0.00	0	0
<b>Total MAQ0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 12/12/2014 Spot Bond			100.00000	91.08911	100.00000	90.86420				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>
MAQ27 On 25/08/2014 Spot Bond			100.00000	95.30026	100.00000	95.05208				0.00	0	0
<b>Total MAQ27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ28 On 29/10/2014 Spot Bond			100.00000	81.47321	100.00000	81.29176				0.00	0	0
<b>Total MAQ28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.51073				0.00	0	0
<b>Total MAQN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For MAQN01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	100.61204				0.00	0	0
<b>Total MBF027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.58120				0.00	0	0
<b>Total MBF028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.18907				0.00	0	0
<b>Total MBF029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.66642				0.00	0	0
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.95526				0.00	0	0
<b>Total MBF033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 10/09/2014 Spot Bond				100.00000	0.00000	100.96746				0.00	0	0
<b>Total MBF034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.31577				0.00	0	0
<b>Total MBF035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	99.91824				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	99.99440				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	100.36352				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	100.34764				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	91.70854	100.00000	91.47870				0.00	0	0
<b>Total MBP22U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MBP22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP23 On 13/02/2015 Spot Bond			100.00000	65.55044	100.00000	65.39164			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	23.44687	100.00000	23.39007			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	57.24334	100.00000	57.10467			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			8.77500	103.74910	8.77500	103.72475			0.00	0	121,600,000
<b>Total MBSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>121,600,000</b>
<b>Total For MBSA01</b>									<b>0.00</b>	<b>0</b>	<b>121,600,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.66500	103.66035	8.66500	103.63632			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>
MCB3M On 13/12/2014 Spot Bond			100.00000		0.00000	101.15040			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>
MCB5M On 13/12/2014 Spot Bond			100.00000		0.00000	101.06972			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>
MCB6M On 13/01/2015 Spot Bond			100.00000		0.00000	100.41637			0.00	0	0
<b>Total MCB6M SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB6M</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2014 Spot Bond			100.00000		0.00000	102.25031			0.00	0	0
<b>Total MEFSA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2014 Spot Bond			100.00000		0.00000	102.26650			0.00	0	0
<b>Total MEFSA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond			100.00000		0.00000	102.34741			0.00	0	0
<b>Total MEFSA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond			100.00000		0.00000	100.54557			0.00	0	0
<b>Total MEFSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For MEFSA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.57264				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			8.07000	103.90438	8.07000	103.88191				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			8.84500	102.59854	8.84500	102.57441				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			9.70000	102.49216	9.70000	102.46579				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			6.46500	102.27012	6.46500	102.25242				0.00	0	0
<b>Total MET01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MET01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.86295				0.00	0	0
<b>Total MFS1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.89486				0.00	0	0
<b>Total MFS1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			9.69000	103.56861	9.69000	103.54166				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			7.69000	104.17911	7.69000	104.15775				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	101.38516				0.00	0	0
<b>Total MIIL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL02 On 31/05/2017 Spot Bond			8.99500	101.09760	8.99500	101.07330				0.00	0	0
<b>Total MIIL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.98372				0.00	0	0
<b>Total MMIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.57500	107.28067	9.57500	106.22370			0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMS01 On 10/12/2016 Spot Bond			100.00000	15.44918	100.00000	15.41175			0.00	0	0
<b>Total MMS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.75991			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			8.69500	101.04098	8.69500	101.01748			0.00	0	60,000,000
<b>Total MQB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For MQB02</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
MTN03 On 13/07/2015 Spot Bond			7.79000	102.01105	7.79000	101.98986			0.00	0	1,450,000,000
<b>Total MTN03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
<b>Total For MTN03</b>									<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
MTN04 On 13/07/2017 Spot Bond			8.63500	104.47662	8.63500	104.45261			0.00	0	510,000,000
<b>Total MTN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
<b>Total For MTN04</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	5.87113	100.89771	5.85679			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	5.95043	100.61875	5.93593			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>

Contract Details	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 N4A405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	99.85243				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	99.85024				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	99.84900				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	99.83629				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	99.82126				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	0.46429	100.00000	0.46316				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>
N4E68U On 14/08/2020 Spot Bond			100.00000	0.46429	100.00000	0.46316				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			9.17500	96.54398	9.17500	96.52045				0.00	0	0
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10A On 25/07/2016 Spot Bond			7.64000	98.93114	7.64000	98.91098				0.00	0	0
<b>Total NBK10A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11A On 28/11/2020 Spot Bond			9.21000	100.33291	9.21000	100.30836				0.00	0	0
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11B On 27/10/2014 Spot Bond				100.00000	0.00000	100.31973				0.00	0	0
<b>Total NBK11B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12A On 19/03/2021 Spot Bond			9.02500	105.31550	9.02500	105.29024				0.00	0	0
<b>Total NBK12A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	101.50767			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			9.51000	105.07442	9.51000	105.04789			0.00	0	0
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.76621			0.00	0	0
<b>Total NBK13B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14, On 26/06/2021 Spot Bond			9.22500	101.37932	9.22500	101.30399			0.00	0	0
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.57454			0.00	0	0
<b>Total NBK14B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.81957			0.00	0	0
<b>Total NBK15B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.49724			0.00	0	0
<b>Total NBK16B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.41316			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.82865			0.00	0	0
<b>Total NBK18B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.74043			0.00	0	0
<b>Total NBK19B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.77438			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK2A On 15/09/2015 Spot Bond			7.39000	107.43866	7.39000	107.41747		31,038,000,000,000.00	4,200,000,000	4,871,700,000	
<b>Total NBK2A SPOT</b>								<b>31,038,000,000,000.00</b>	<b>4,200,000,000</b>	<b>4,871,700,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NBK2A</b>										<b>1,038,000,000,000.00</b>	<b>4,200,000,000</b>	<b>4,871,700,000</b>
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.51501				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			8.67500	115.63888	8.67500	115.61219				0.00	0	435,100,000
<b>Total NBK3A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>435,100,000</b>
<b>Total For NBK3A</b>										<b>0.00</b>	<b>0</b>	<b>435,100,000</b>
NBK4 On 28/10/2024 Spot Bond			10.91000	34.68885	10.91000	34.67901				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			7.59000	104.28571	7.59000	104.26449				0.00	0	950,000,000
<b>Total NBK6A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
<b>Total For NBK6A</b>										<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.68185				0.00	0	0
<b>Total NBK6B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK6B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.35865				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			7.89000	105.67227	7.89000	105.65004				0.00	0	452,200,000
<b>Total NBK9A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>452,200,000</b>
<b>Total For NBK9A</b>										<b>0.00</b>	<b>0</b>	<b>452,200,000</b>
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.83878				0.00	0	0
<b>Total NBK9B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 NCLN46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	102.18777			0.00	2,500,000,000	2,500,000,000
<b>Total NCLN48 SPOT</b>									<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For NCLN48</b>									<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.72992			0.00	0	0
<b>Total NCLN54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.62878			0.00	0	0
<b>Total NCLN55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.45454			0.00	0	0
<b>Total NCLN56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	101.35704			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	91.11165			0.00	0	0
<b>Total NCLN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.28573			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	100.25119			0.00	0	0
<b>Total NCLN64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.27214			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	100.16887			0.00	0	0
<b>Total NCLN66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 13/07/2016 Spot Bond				100.00000	0.00000	100.49410			0.00	0	0
<b>Total NCLN67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	87.38875				0.00	0	0
<b>Total NCLN69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	100.89625				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	99.81600				0.00	0	0
<b>Total NCLN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.93630				0.00	0	0
<b>Total NCLN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	100.88527				0.00	0	0
<b>Total NCLN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.56721				0.00	0	0
<b>Total NCLN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.85398				0.00	0	0
<b>Total NCLN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.83877				0.00	0	0
<b>Total NCLN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.83814				0.00	0	0
<b>Total NCLN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.11760				0.00	0	0
<b>Total NCLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.97401				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			10.08000	104.44382	10.08000	107.46507				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.96771				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.11500	103.17891	10.11500	106.22316				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.97401				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.87040				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	100.87164				0.00	0	0
<b>Total NCLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.69039				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			8.64000	106.04948	8.64000	106.02510				0.00	0	0
<b>Total NED11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.28670				0.00	0	0
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.58371				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			10.05500	103.21022	10.05500	106.00459				0.00	0	0
<b>Total NED15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	100.63310				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.50271				0.00	0	0
<b>Total NED9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NED9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			12.08500	112.87261	12.08500	112.83661				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	112.04963				0.00	0	0
<b>Total NEDH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	102.10549				0.00	0	0
<b>Total NHM001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			2.17000	167.00252	2.17000	166.98281				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			8.74000	103.13707	8.74000	103.11309				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	101.00010				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	100.96270				0.00	0	0
<b>Total NPL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			9.37000	106.74176	9.37000	106.87058				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.46890				0.00	0	0
<b>Total NQ1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.59733				0.00	0	0
<b>Total NQ1A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.38589				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.43782				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.40668				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			9.57000	106.75981	9.57000	107.99512				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.43787				0.00	0	0
<b>Total NQ1B14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.46895				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.44820				0.00	0	0
<b>Total NQ1B16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			9.77000	106.77803	9.77000	106.90223				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.51053				0.00	0	0
<b>Total NQ1C14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.48970				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.50008				0.00	0	0
<b>Total NQ1C16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.88368				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.75723				0.00	0	0
<b>Total NQF1D6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.53121				0.00	0	0
<b>Total NQF1D7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NQF1D7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01: On 30/11/2018 Spot Bond			8.53500	115.42279	8.53500	115.39644				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			8.97500	122.03736	8.97500	122.00825				0.00	0	203,300,000
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>203,300,000</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>203,300,000</b>
NRA02: On 31/05/2023 Spot Bond			2.06500	172.48513	2.06500	172.46525				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			9.45500	123.92612	9.45500	123.89484				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	102.05076				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	100.12077				0.00	0	0
<b>Total NTC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.80924				0.00	0	0
<b>Total NTC15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.88239				0.00	0	0
<b>Total NTC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.36990				0.00	0	0
<b>Total NTC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.41831				0.00	0	0
<b>Total NTC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.62673				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>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	102.04816				0.00	0	0
<b>Total NYT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NYT102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13L On 28/05/2020 Spot Bond			100.00000	18.56254	100.00000	18.51757				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	38.61705	100.00000	38.52351				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			6.92000	104.77144	6.92000	104.75196				0.00	0	0
<b>Total OML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	21.33062	100.00000	21.27895				0.00	0	0
<b>Total OTCA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	96.67000				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	59.85714	100.00000	59.71214				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	99.92889				0.00	0	0
<b>Total PMM10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.25926				0.00	0	0
<b>Total PMM11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	101.18292				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	101.11288				0.00	0	0
<b>Total PMM13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM14 On 04/11/2014 Spot Bond			100.00000	82.95228	100.00000	100.00000				0.00	0	0
<b>Total PMM14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.18299				0.00	0	0
<b>Total PPC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PPC001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	101.09423				0.00	0	0
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.71197				0.00	0	0
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 30/06/2021 Spot Bond			9.67500	101.69537	9.67500	101.61257				0.00	0	0
<b>Total PPC004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.17488				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	100.17970				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	100.18186				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	100.18668				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	100.20736				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	100.21216				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	100.13299				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			6.69000	105.99234	6.69000	105.97306				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			6.32000	99.32924	6.32000	99.31216				0.00	0	0
<b>Total R009P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R009P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R010P On 21/12/2025 Spot Bond			8.15500	40.29491	8.15500	40.28611			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			6.65000	112.49030	6.69000	112.42590		397,366,396,930,000.00	1,262,761,864,200	1,602,102,006,200	
<b>Total R157 SPOT</b>								<b>17,366,396,930,000.00</b>	<b>262,761,864,200</b>	<b>602,102,006,200</b>	
<b>Total For R157</b>								<b>17,366,396,930,000.00</b>	<b>262,761,864,200</b>	<b>602,102,006,200</b>	
R158 On 15/09/2015 Spot Bond			6.69000	112.44600	6.69000	112.42590			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			6.59000	93.08018	6.59000	93.06378			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			6.69000	118.47387	6.69000	118.45269			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			6.52000	87.36118	6.52000	87.34595			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			8.28500	118.27031	8.33500	117.81846		134,077,708,022,000.00	619,683,489,200	1,612,254,149,200	
<b>Total R186 SPOT</b>								<b>14,077,708,022,000.00</b>	<b>619,683,489,200</b>	<b>612,254,149,200</b>	
<b>Total For R186</b>								<b>14,077,708,022,000.00</b>	<b>619,683,489,200</b>	<b>612,254,149,200</b>	
R187P On 21/12/2026 Spot Bond			8.07500	37.55495	8.07500	37.54683			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			7.99500	35.05530	7.99500	35.04779			0.00	0	0
<b>Total R188P SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For R188P</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
R197 On 07/12/2023 Spot Bond			1.66000	285.08368	1.66000	285.05398		74,556,334,304,000.00	44,913,454,400	23,726,778,200	
<b>Total R197 SPOT</b>								<b>14,556,334,304,000.00</b>	<b>44,913,454,400</b>	<b>23,726,778,200</b>	
<b>Total For R197</b>								<b>14,556,334,304,000.00</b>	<b>44,913,454,400</b>	<b>23,726,778,200</b>	
R201 On 21/12/2014 Spot Bond			5.90500	102.12796	5.95000	102.09493			0.00	0	59,980,881,800
<b>Total R201 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>59,980,881,800</b>	
<b>Total For R201</b>								<b>0.00</b>	<b>0</b>	<b>59,980,881,800</b>	
R202 On 07/12/2033 Spot Bond			1.84000	228.20414	1.84000	228.17922		586,359,178,912,000.00	318,673,466,800	152,475,110,200	
<b>Total R202 SPOT</b>								<b>16,359,178,912,000.00</b>	<b>318,673,466,800</b>	<b>152,475,110,200</b>	

Contract Details	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 R202</b>									<b>16,359,178,912,000.00</b>	<b>318,673,466,800</b>	<b>152,475,110,200</b>
R2023 On 28/02/2023 Spot Bond			8.06500	101.43930	8.11000	101.14675			135,816,676,796,000.00	264,825,378,400	581,949,460,600
<b>Total R2023 SPOT</b>									<b>15,816,676,796,000.00</b>	<b>264,825,378,400</b>	<b>581,949,460,600</b>
<b>Total For R2023</b>									<b>15,816,676,796,000.00</b>	<b>264,825,378,400</b>	<b>581,949,460,600</b>
R203 On 15/09/2017 Spot Bond			7.10000	106.39430	7.13500	106.27614			303,798,667,440,000.00	606,168,826,400	844,505,996,900
<b>Total R203 SPOT</b>									<b>13,798,667,440,000.00</b>	<b>606,168,826,400</b>	<b>344,505,996,900</b>
<b>Total For R203</b>									<b>13,798,667,440,000.00</b>	<b>606,168,826,400</b>	<b>344,505,996,900</b>
R2030 On 31/01/2030 Spot Bond			8.75000	93.85414	8.75000	93.83231			939,968,750,000,000.00	107,425,000,000	352,421,900,000
<b>Total R2030 SPOT</b>									<b>19,968,750,000,000.00</b>	<b>107,425,000,000</b>	<b>352,421,900,000</b>
<b>Total For R2030</b>									<b>19,968,750,000,000.00</b>	<b>107,425,000,000</b>	<b>352,421,900,000</b>
R2032 On 31/03/2032 Spot Bond			8.89500	96.35518	8.89500	97.17570			564,387,750,000,000.00	63,450,000,000	41,075,000,000
<b>Total R2032 SPOT</b>									<b>14,387,750,000,000.00</b>	<b>63,450,000,000</b>	<b>41,075,000,000</b>
<b>Total For R2032</b>									<b>14,387,750,000,000.00</b>	<b>63,450,000,000</b>	<b>41,075,000,000</b>
R2037 On 31/01/2037 Spot Bond			8.97500	95.60115	8.97500	95.57836			147,010,354,485,000.00	127,800,596,600	183,352,296,600
<b>Total R2037 SPOT</b>									<b>17,010,354,485,000.00</b>	<b>127,800,596,600</b>	<b>183,352,296,600</b>
<b>Total For R2037</b>									<b>17,010,354,485,000.00</b>	<b>127,800,596,600</b>	<b>183,352,296,600</b>
R204 On 21/12/2018 Spot Bond			7.39000	103.25739	7.42500	103.10638			116,395,229,174,000.00	151,068,366,600	409,895,033,500
<b>Total R204 SPOT</b>									<b>16,395,229,174,000.00</b>	<b>151,068,366,600</b>	<b>409,895,033,500</b>
<b>Total For R204</b>									<b>16,395,229,174,000.00</b>	<b>151,068,366,600</b>	<b>409,895,033,500</b>
R2044 On 31/01/2044 Spot Bond			9.05500	97.04210	9.05500	97.01875			0.00	0	21,000,000,000
<b>Total R2044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>21,000,000,000</b>
<b>Total For R2044</b>									<b>0.00</b>	<b>0</b>	<b>21,000,000,000</b>
R2048 On 28/02/2048 Spot Bond			9.06000	100.54648	9.06000	100.52227			994,026,221,264,000.00	220,091,194,400	278,186,000,000
<b>Total R2048 SPOT</b>									<b>14,026,221,264,000.00</b>	<b>220,091,194,400</b>	<b>278,186,000,000</b>
<b>Total For R2048</b>									<b>14,026,221,264,000.00</b>	<b>220,091,194,400</b>	<b>278,186,000,000</b>
R207 On 15/01/2020 Spot Bond			7.65000	98.69324	7.69000	98.49983			315,126,389,245,000.00	694,787,763,300	582,212,263,300
<b>Total R207 SPOT</b>									<b>15,126,389,245,000.00</b>	<b>694,787,763,300</b>	<b>582,212,263,300</b>
<b>Total For R207</b>									<b>15,126,389,245,000.00</b>	<b>694,787,763,300</b>	<b>582,212,263,300</b>
R208 On 31/03/2021 Spot Bond			7.83500	96.82578	7.87500	96.60836			528,145,996,032,500.00	195,040,969,500	743,194,250,400
<b>Total R208 SPOT</b>									<b>18,145,996,032,500.00</b>	<b>195,040,969,500</b>	<b>743,194,250,400</b>
<b>Total For R208</b>									<b>18,145,996,032,500.00</b>	<b>195,040,969,500</b>	<b>743,194,250,400</b>
R209 On 31/03/2036 Spot Bond			8.83500	77.43274	8.89500	76.95404			852,665,366,861,000.00	209,696,136,600	430,129,690,600
<b>Total R209 SPOT</b>									<b>12,665,366,861,000.00</b>	<b>209,696,136,600</b>	<b>430,129,690,600</b>
<b>Total For R209</b>									<b>12,665,366,861,000.00</b>	<b>209,696,136,600</b>	<b>430,129,690,600</b>
R210 On 31/03/2028 Spot Bond			1.77000	171.99201	1.80000	171.38152			74,537,175,168,000.00	42,111,398,400	27,088,453,900
<b>Total R210 SPOT</b>									<b>14,537,175,168,000.00</b>	<b>42,111,398,400</b>	<b>27,088,453,900</b>

Contract Details	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 R210</b>									<b>4,537,175,168,000.00</b>	<b>42,111,398,400</b>	<b>27,088,453,900</b>
R211 On 31/01/2017 Spot Bond			0.81000	130.57304	0.81000	130.56246			58,077,808,866,000.00	71,700,998,600	78,534,334,100
<b>Total R211 SPOT</b>									<b>58,077,808,866,000.00</b>	<b>71,700,998,600</b>	<b>78,534,334,100</b>
<b>Total For R211</b>									<b>58,077,808,866,000.00</b>	<b>71,700,998,600</b>	<b>78,534,334,100</b>
R212 On 31/01/2022 Spot Bond			1.60000	135.21657	1.60000	135.20274			39,680,912,640,000.00	24,800,570,400	124,001,925,700
<b>Total R212 SPOT</b>									<b>39,680,912,640,000.00</b>	<b>24,800,570,400</b>	<b>124,001,925,700</b>
<b>Total For R212</b>									<b>39,680,912,640,000.00</b>	<b>24,800,570,400</b>	<b>124,001,925,700</b>
R213 On 28/02/2031 Spot Bond			8.70500	88.22325	8.76000	87.77838			138,397,863,011,000.00	475,404,694,200	361,900,902,300
<b>Total R213 SPOT</b>									<b>138,397,863,011,000.00</b>	<b>475,404,694,200</b>	<b>361,900,902,300</b>
<b>Total For R213</b>									<b>138,397,863,011,000.00</b>	<b>475,404,694,200</b>	<b>361,900,902,300</b>
R214 On 28/02/2041 Spot Bond			8.98000	77.87851	8.98000	77.85992			823,001,165,474,000.00	203,006,811,300	754,113,195,800
<b>Total R214 SPOT</b>									<b>823,001,165,474,000.00</b>	<b>203,006,811,300</b>	<b>754,113,195,800</b>
<b>Total For R214</b>									<b>823,001,165,474,000.00</b>	<b>203,006,811,300</b>	<b>754,113,195,800</b>
R226C On 15/09/2014 Spot Bond			5.92000	99.37143	5.92000	99.35541			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			6.75000	96.05700	6.75000	96.03967			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			6.59000	93.08018	6.59000	93.06378			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			6.51000	90.22319	6.51000	90.20749			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			6.52000	87.36118	6.52000	87.34595			0.00	0	0
<b>Total R230C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R326C On 21/12/2014 Spot Bond			5.95500	97.82931	5.95500	97.81370			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			6.66000	94.44977	6.66000	94.43287			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			6.53000	91.56387	6.53000	91.54780			0.00	0	0
<b>Total R328C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R328C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R329C On 21/06/2016 Spot Bond			6.51000	88.70098	6.51000	88.68546				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			6.57000	85.78650	6.57000	85.77135				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			7.11000	81.82197	7.11000	81.80636				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			7.16000	78.88455	7.16000	78.86939				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			7.43000	75.39387	7.43000	75.37884				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			7.41000	72.75462	7.41000	72.74016				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			7.39000	70.22131	7.39000	70.20739				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			7.38000	67.75418	7.38000	67.74077				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			7.65000	64.35222	7.65000	64.33903				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			7.63000	62.05756	7.63000	62.04486				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			7.79500	59.12802	7.79500	59.11567				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			7.76500	57.03123	7.76500	57.01936				0.00	0	0
<b>Total R340C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R340C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R341C On 21/06/2022 Spot Bond			7.73500	55.02469	7.73500	55.01328				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			7.70500	53.10411	7.70500	53.09314				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			7.66500	51.30921	7.66500	51.29866				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			7.62500	49.59411	7.62500	49.58397				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			8.27500	44.91373	8.27500	44.90378				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			8.23500	43.30143	8.23500	43.29189				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			8.19500	41.76309	8.19500	41.75393				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			8.15500	40.29491	8.15500	40.28611				0.00	0	0
<b>Total R348C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			8.11500	38.89332	8.11500	38.88487				0.00	0	0
<b>Total R349C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			8.07500	37.55495	8.07500	37.54683				0.00	0	0
<b>Total R350C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			8.03500	36.27661	8.03500	36.26881				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			7.99500	35.05530	7.99500	35.04779				0.00	0	0
<b>Total R352C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R352C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.55344			0.00	0	0
<b>Total RCSB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.67552			0.00	0	0
<b>Total RCSB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.57488			0.00	0	0
<b>Total RCSB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	100.46773			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	15.33826	100.00000	15.30111			0.00	0	0
<b>Total RCSB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB2 On 24/07/2017 Spot Bond			100.00000	8.88663	100.00000	8.86510			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	19.26396	100.00000	19.21729			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	101.15913			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	101.12674			0.00	0	0
<b>Total RDFB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.61287			0.00	0	0
<b>Total RDFB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	103.08414			0.00	0	0
<b>Total RDFC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.74839			0.00	0	0
<b>Total RDFC13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDFC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	101.38151				0.00	0	0
<b>Total RDFC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	100.39367				0.00	0	0
<b>Total RES06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.99737				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	100.39178				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	100.01948				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	101.15221				0.00	0	0
<b>Total RES24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	100.57957				0.00	0	0
<b>Total RES25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.33013				0.00	0	0
<b>Total RES27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.38819				0.00	0	0
<b>Total RES29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.19219				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>
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	102.39779				0.00	0	0
<b>Total RP004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RP004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	101.10878				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	100.19507				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	100.17561				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	100.17561				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	101.16810				0.00	0	0
<b>Total RP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	101.30282				0.00	0	0
<b>Total RP014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	101.59654				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	102.17576	12.35000	102.14194				0.00	0	0
<b>Total RP018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	101.35788				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	12.53804	100.00000	12.50766				0.00	0	0
<b>Total RP020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	99.81933				0.00	0	0
<b>Total RP022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	100.47875				0.00	0	0
<b>Total RP024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RP024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.36243				0.00	0	0
<b>Total RP025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.21638				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	102.03225				0.00	0	0
<b>Total RPG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.89084				0.00	0	0
<b>Total RPG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP01U On 31/08/2018 Spot Bond			100.00000	2.65724	100.00000	2.65087				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	14.46986	100.00000	14.43481				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	33.32910	100.00000	33.24835				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	12.13128	100.00000	12.10188				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	26.61737	100.00000	26.55288				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>
RPS00U On 16/11/2022 Spot Bond				100.00000	0.00000	103.51307				0.00	0	0
<b>Total RPS00U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS00U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00U On 30/04/2025 Spot Bond				100.00000	0.00000	100.30106				0.00	0	0
<b>Total RPS00U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS00U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			9.17500	106.83142	9.17500	106.80523				0.00	0	762,200,000
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>762,200,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>762,200,000</b>
RW23 On 10/12/2023 Spot Bond			9.36000	92.90037	9.36000	102.37868			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			9.91000	86.78763	9.91000	104.10532			0.00	0	0
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	98.27277			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			7.89000	108.22546	7.89000	108.20269		315,600,000,000.00		40,000,000	2,190,000,000
<b>Total SBK12 SPOT</b>								<b>315,600,000,000.00</b>		<b>40,000,000</b>	<b>2,190,000,000</b>
<b>Total For SBK12</b>								<b>315,600,000,000.00</b>		<b>40,000,000</b>	<b>2,190,000,000</b>
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.57713			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			9.18500	103.07544	9.18500	103.05015			0.00	0	1,500,000,000
<b>Total SBK14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SBK14</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.30752			0.00	350,000,000	350,000,000
<b>Total SBK15 SPOT</b>									<b>0.00</b>	<b>350,000,000</b>	<b>350,000,000</b>
<b>Total For SBK15</b>									<b>0.00</b>	<b>350,000,000</b>	<b>350,000,000</b>
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.07192			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	100.15702			0.00	0	0
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.29752			0.00	0	0
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.29254			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			7.34000	103.68192	7.34000	103.66161			0.00	0	1,013,100,000
<b>Total SBK7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,013,100,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBK7</b>									<b>0.00</b>	<b>0</b>	<b>1,013,100,000</b>
SBK9 On 10/04/2018 Spot Bond			8.92500	101.09563	8.92500	101.07152			0.00	0	2,360,200,000
<b>Total SBK9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,360,200,000</b>
<b>Total For SBK9</b>									<b>0.00</b>	<b>0</b>	<b>2,360,200,000</b>
SBN27 On 15/09/2015 Spot Bond			8.15000	110.84748	8.15000	110.82342			0.00	0	0
<b>Total SBN27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN29 On 15/09/2015 Spot Bond			8.01000	110.99922	8.01000	110.97554			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			7.94000	111.07522	7.94000	111.05172			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			8.53500	102.47277	8.53500	102.44949			0.00	0	0
<b>Total SBN33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN34 On 15/09/2015 Spot Bond			8.08500	110.91789	8.08500	110.89401			0.00	0	0
<b>Total SBN34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			8.05000	110.95583	8.05000	110.93205			0.00	0	0
<b>Total SBN35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.96989			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	101.07135			0.00	0	0
<b>Total SBN50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.69541			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			8.18500	105.25766	8.18500	105.23472			0.00	0	0
<b>Total SBS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.90325			0.00	15,800,000,000	8,300,000,000
<b>Total SBS15 SPOT</b>									<b>0.00</b>	<b>15,800,000,000</b>	<b>8,300,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBS15</b>										<b>0.00</b>	<b>15,800,000,000</b>	<b>8,300,000,000</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.86895				0.00	0	0
<b>Total SBS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	104.89361				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			9.02500	107.05450	9.02500	107.02868				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			9.98500	102.70791	9.98500	102.68072				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	99.80809				0.00	0	0
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.81541				0.00	0	0
<b>Total SBS22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.66880				0.00	0	0
<b>Total SBS23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.92584				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			8.51500	103.15976	8.51500	103.13638				0.00	0	1,373,700,000
<b>Total SBS25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,373,700,000</b>
<b>Total For SBS25</b>										<b>0.00</b>	<b>0</b>	<b>1,373,700,000</b>
SBS26l On 28/02/2017 Spot Bond			100.00000	12.56357	100.00000	12.53546				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			9.65000	107.64237	9.65000	107.61434				0.00	0	2,500,000,000
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.44818				0.00	0	0
<b>Total SBS28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			9.16000	99.50206	9.16000	99.47771			0.00	0	0
<b>Total SBS29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			9.03500	95.64325	9.03500	95.62028			0.00	0	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.02385			0.00	0	0
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 27/06/2027 Spot Bond			9.98500	100.04178	9.98500	100.01514			0.00	0	0
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			9.57500	96.88889	9.57500	96.86426			0.00	0	3,400,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,400,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>3,400,000</b>
SBS9 On 07/07/2016 Spot Bond			7.74000	107.38428	7.74000	107.36212			0.00	0	325,400,000
<b>Total SBS9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>325,400,000</b>
<b>Total For SBS9</b>									<b>0.00</b>	<b>0</b>	<b>325,400,000</b>
SBSI11 On 07/12/2023 Spot Bond			2.19000	128.71699	2.19000	273.83410			0.00	0	150,000,000
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
SBSI12 On 31/01/2017 Spot Bond			1.45500	102.58473	1.45500	128.54841			0.00	0	0
<b>Total SBSI12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	105.64000			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>

Contract Details	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 SF2BU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2CU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.48245				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	15.26295	100.00000	15.22597				0.00	0	0
<b>Total SHF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond				162.44847	0.00000	82.63494				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			2.08000	112.90077	2.08000	126.63289				0.00	0	0
<b>Total SHI05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	102.22654	6.50000	102.20867				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	101.07786				0.00	0	0
<b>Total SHS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.75023				0.00	0	0
<b>Total SHS03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.80415				0.00	50,000,000	1,160,000,000
<b>Total SHS04 SPOT</b>										<b>0.00</b>	<b>50,000,000</b>	<b>1,160,000,000</b>
<b>Total For SHS04</b>										<b>0.00</b>	<b>50,000,000</b>	<b>1,160,000,000</b>
SHS05 On 29/06/2017 Spot Bond			9.16500	99.88180	9.16500	99.85735				0.00	0	261,600,000
<b>Total SHS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>261,600,000</b>
<b>Total For SHS05</b>										<b>0.00</b>	<b>0</b>	<b>261,600,000</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.06025				0.00	140,000,000	35,000,000
<b>Total SHS06 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>35,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SHS06</b>										<b>0.00</b>	<b>140,000,000</b>	<b>35,000,000</b>
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.84379				0.00	0	0
<b>Total SHS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.86532				0.00	0	0
<b>Total SHS08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	100.79156				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>
SHS11U On 19/11/2016 Spot Bond			100.00000	16.29594	100.00000	16.25646				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	101.10608				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>
SHS13U On 21/05/2015 Spot Bond			100.00000	65.45789	100.00000	65.25353				0.00	0	0
<b>Total SHS13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.00260				0.00	0	0
<b>Total SHS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS15U On 19/09/2014 Spot Bond			100.00000	89.46078	100.00000	89.24205				0.00	0	0
<b>Total SHS15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS16U On 29/06/2016 Spot Bond			100.00000	23.05214	100.00000	22.99630				0.00	0	0
<b>Total SHS16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS17U On 30/09/2016 Spot Bond			100.00000	25.35218	100.00000	25.27303				0.00	0	0
<b>Total SHS17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS18U On 30/11/2016 Spot Bond			100.00000	24.49429	100.00000	24.37905				0.00	0	0
<b>Total SHS18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			7.99000	102.81684	7.99000	102.79460				0.00	0	10,652,350,000
<b>Total SLI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,652,350,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SLI2</b>									<b>0.00</b>	<b>0</b>	<b>10,652,350,000</b>
SLI3 On 15/08/2023 Spot Bond			9.02500	97.83493	9.02500	98.71184			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			8.48500	102.60627	8.48500	102.58309			0.00	0	1,920,000,000
<b>Total SNT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,920,000,000</b>
<b>Total For SNT01</b>									<b>0.00</b>	<b>0</b>	<b>1,920,000,000</b>
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	101.48424			0.00	0	0
<b>Total SPDA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.52001			0.00	0	0
<b>Total SPDA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.78716			0.00	0	0
<b>Total SPDA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.53059			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	100.12792			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			8.23500	103.43309	8.23500	103.41029			0.00	0	200,000,000
<b>Total SSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SSA01</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.49155			0.00	0	0
<b>Total SSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.75158			0.00	0	0
<b>Total SSA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.40234			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			9.42500	96.55844	9.42500	96.53414			0.00	0	3,929,100,000
<b>Total SSA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,929,100,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>3,929,100,000</b>
SSN00: On 01/03/2017 Spot Bond				100.00000	0.00000	101.38359				0.00	0	0
<b>Total SSN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	100.88359				0.00	0	0
<b>Total SSN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.25928				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			9.48300	89.11008	9.48300	89.08752				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.54500	88.83526	9.54500	88.81263				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 21/12/2014 Spot Bond			7.19500	101.64989	7.19500	101.63038				0.00	0	0
<b>Total SSN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/01/2020 Spot Bond			8.95000	93.24965	8.95000	93.22747				0.00	0	0
<b>Total SSN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.02190				0.00	0	0
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/09/2017 Spot Bond			8.31500	103.06183	8.31500	103.03901				0.00	0	0
<b>Total SSN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 31/01/2025 Spot Bond			2.47000	107.60829	2.47000	108.00509				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2018 Spot Bond			8.37500	99.66221	8.37500	99.63987				0.00	0	0
<b>Total SSN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	101.89959				0.00	0	0
<b>Total SSN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 21/12/2026 Spot Bond			9.75500	106.61108	9.75500	106.58334				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>
SSN01 On 02/09/2016 Spot Bond				100.00000	0.00000	101.22543				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>
SSN01 On 04/09/2014 Spot Bond				100.00000	0.00000	100.89191				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>
SSN02 On 18/09/2014 Spot Bond				100.00000	0.00000	100.96880				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			9.99000	79.05742	9.99000	79.03649				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	100.34039				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	100.41616				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	100.38352				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>
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	99.91799				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>
SY109 On 18/08/2014 Spot Bond				100.00000	0.00000	99.80345				0.00	0	0
<b>Total SY1090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	99.78703				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 22/08/2014 Spot Bond				100.00000	0.00000	99.73793				0.00	0	0
<b>Total SY1098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SY1098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	99.67169				0.00	0	0
<b>Total SY1101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1103 On 29/08/2014 Spot Bond				100.00000	0.00000	99.62241				0.00	0	0
<b>Total SY1103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	99.44174				0.00	0	0
<b>Total SY1107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1108 On 10/09/2014 Spot Bond				100.00000	0.00000	99.42624				0.00	0	0
<b>Total SY1108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1113 On 16/09/2014 Spot Bond				100.00000	0.00000	99.32713				0.00	0	0
<b>Total SY1113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1121 On 05/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1122 On 11/08/2014 Spot Bond				100.00000	0.00000	99.91791				0.00	0	0
<b>Total SY1122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1123 On 11/08/2014 Spot Bond				100.00000	0.00000	99.91809				0.00	0	0
<b>Total SY1123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1124 On 14/08/2014 Spot Bond				100.00000	0.00000	99.87024				0.00	0	0
<b>Total SY1124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1125 On 18/08/2014 Spot Bond				100.00000	0.00000	99.84854				0.00	0	0
<b>Total SY1125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1126 On 18/08/2014 Spot Bond				100.00000	0.00000	99.84854				0.00	0	0
<b>Total SY1126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1127 On 21/10/2014 Spot Bond				100.00000	0.00000	98.71720				0.00	0	0
<b>Total SY1127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SY1127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1128 On 18/08/2014 Spot Bond				100.00000	0.00000	99.79957				0.00	0	0
<b>Total SY1128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1129 On 21/08/2014 Spot Bond				100.00000	0.00000	99.75020				0.00	0	0
<b>Total SY1129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1130 On 22/08/2014 Spot Bond				100.00000	0.00000	99.73337				0.00	0	0
<b>Total SY1130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1131 On 20/08/2014 Spot Bond				100.00000	0.00000	99.76653				0.00	0	0
<b>Total SY1131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1132 On 26/08/2014 Spot Bond				100.00000	0.00000	99.66618				0.00	0	0
<b>Total SY1132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1133 On 29/08/2014 Spot Bond				100.00000	0.00000	99.61604				0.00	0	0
<b>Total SY1133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1134 On 29/08/2014 Spot Bond				100.00000	0.00000	99.53316				0.00	0	0
<b>Total SY1134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1136 On 05/09/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
<b>Total SY1136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1138 On 02/02/2015 Spot Bond			100.00000	67.10352	100.00000	100.00000				0.00	0	0
<b>Total SY1138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			7.15000	110.17826	7.15000	110.15711				0.00	0	280,000,000
<b>Total SZ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
<b>Total For SZ18</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
SZ25 On 30/09/2025 Spot Bond			8.94500	103.53465	8.94500	103.50990				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TF105L On 25/10/2014 Spot Bond			100.00000	83.39407	100.00000	83.20667				0.00	0	0
<b>Total TF105U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TF105U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TF108L On 22/02/2016 Spot Bond			100.00000	30.92936	100.00000	30.85442				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	100.35790				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	100.03480				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	101.34470				0.00	0	0
<b>Total TFS116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.23245				0.00	0	0
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	101.31565				0.00	0	0
<b>Total TFS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.83108				0.00	0	0
<b>Total TFS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.87577				0.00	0	0
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	98.63229				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	98.12479				0.00	0	0
<b>Total TFS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	97.94865				0.00	0	0
<b>Total TFS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.16964				0.00	0	0
<b>Total TFS83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TFS83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS84 On 28/07/2016 Spot Bond			7.94000	101.59508	7.94000	101.57358				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	100.37480				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	100.38490				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	100.41830	7.83000	100.39734				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	100.36925				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	100.38188				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	100.40077				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	100.36925				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	100.38188				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	81.28398	7.16000	100.36387				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	100.40660				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	100.40458				0.00	0	0
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	100.45288				0.00	0	0
<b>Total TH10C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	100.44634				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	100.64223				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	100.61995				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	100.36874				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	100.38490				0.00	0	0
<b>Total TH11A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.46548	8.73000	100.39551				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	100.36723				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	100.38188				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			8.89500	93.37468	8.89500	98.09660				0.00	0	0
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.36419				0.00	0	0
<b>Total TH11A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.38188				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.40760				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.40206				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.40004				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.45187				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.44987				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.43228				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.60756				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.60954				0.00	0	0
<b>Total TH11D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.59962				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>
TH9A10 On 18/07/2016 Spot Bond				100.00000	0.00000	100.39124				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	6.05933	101.06155	6.04451				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	100.36723				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.53498				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.41264				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.43278				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.64420				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.75441				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	100.38355				0.00	0	0
<b>Total THE9A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.38868				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	100.38355				0.00	0	0
<b>Total THE9A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.38868				0.00	0	0
<b>Total THE9A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.39124				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	100.38048				0.00	0	0
<b>Total THE9A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.38868				0.00	0	0
<b>Total THE9A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For THE9A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.41684				0.00	0	0
<b>Total THE9B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.41684				0.00	0	0
<b>Total THE9B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.41684				0.00	0	0
<b>Total THE9B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.45775				0.00	0	0
<b>Total THE9C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.46797				0.00	0	0
<b>Total THE9C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.45520				0.00	0	0
<b>Total THE9C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.65873				0.00	0	0
<b>Total THE9D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.67139				0.00	0	0
<b>Total THE9D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.66633				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			8.19000	105.78874	8.19000	105.76555				0.00	0	1,263,000,000
<b>Total TL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,263,000,000</b>
<b>Total For TL15</b>										<b>0.00</b>	<b>0</b>	<b>1,263,000,000</b>
TL20 On 22/02/2020 Spot Bond			9.74000	87.19543	9.74000	87.14282				0.00	0	0
<b>Total TL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN17 On 14/11/2017 Spot Bond			7.97500	105.72054	7.97500	105.69808				0.00	0	26,350,200,000
<b>Total TN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,350,200,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TN17</b>									<b>0.00</b>	<b>0</b>	<b>26,350,200,000</b>
TN20 On 17/09/2020 Spot Bond			9.22500	109.91588	9.22500	109.88894			1,610,685,000.00	174,600	11,207,774,600
<b>Total TN20 SPOT</b>									<b>1,610,685,000.00</b>	<b>174,600</b>	<b>11,207,774,600</b>
<b>Total For TN20</b>									<b>1,610,685,000.00</b>	<b>174,600</b>	<b>11,207,774,600</b>
TN20U On 14/04/2020 Spot Bond			100.00000	0.70172	100.00000	0.69953			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			9.43000	111.02976	9.43000	111.00196			0.00	0	4,880,000,000
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,880,000,000</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>4,880,000,000</b>
TN25 On 19/08/2025 Spot Bond			9.67500	103.25707	9.67500	103.23012			0.00	0	17,000,000,000
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>17,000,000,000</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>17,000,000,000</b>
TN27 On 14/11/2027 Spot Bond			9.65500	96.44767	9.65500	96.42296			1,685,763,000.00	174,600	2,224,374,600
<b>Total TN27 SPOT</b>									<b>1,685,763,000.00</b>	<b>174,600</b>	<b>2,224,374,600</b>
<b>Total For TN27</b>									<b>1,685,763,000.00</b>	<b>174,600</b>	<b>2,224,374,600</b>
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.58426			0.00	11,520,000	11,520,000
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>11,520,000</b>	<b>11,520,000</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>11,520,000</b>	<b>11,520,000</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	102.57757			0.00	0	1,518,800,000
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,518,800,000</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>0</b>	<b>1,518,800,000</b>
TORQ1 On 15/08/2014 Spot Bond				100.00000	0.00000	99.83739			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	99.82757			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	99.82303			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	99.82247			0.00	0	0
<b>Total TORQ4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	99.79966			0.00	0	0
<b>Total TORQ5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TORQ5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	99.75272				0.00	0	0
<b>Total TORQ6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.76889				0.00	0	0
<b>Total TPDA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.56211				0.00	0	0
<b>Total TPDA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.57430				0.00	0	0
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.46042				0.00	0	0
<b>Total TPDA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.49328				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	100.18757	10.00000	100.16075				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	100.18290	9.75000	100.15674				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	10.18238	100.00000	10.15612				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	101.17093				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.24616				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.28793				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.29627				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.52970				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	102.04406				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>
TSE01U On 31/07/2019 Spot Bond			100.00000	11.27232	100.00000	11.22275				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP150 On 02/10/2014 Spot Bond				100.00000	0.00000	99.09759				0.00	0	0
<b>Total TSP150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	98.41628				0.00	0	0
<b>Total TSP152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	98.21430				0.00	0	0
<b>Total TSP153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	97.20836				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	99.98286				0.00	0	0
<b>Total TSP157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	96.49251				0.00	30,000,000,000	15,000,000,000
<b>Total TSP158 SPOT</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>15,000,000,000</b>
<b>Total For TSP158</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>15,000,000,000</b>
TSP159 On 21/08/2014 Spot Bond				103.96968	0.00000	99.74609				0.00	0	0
<b>Total TSP159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	95.77155				0.00	0	0
<b>Total TSP160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TSP160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	96.06637				0.00	0	0
<b>Total TSP161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP162 On 18/09/2014 Spot Bond				100.00000	0.00000	99.26470				0.00	0	0
<b>Total TSP162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	95.87670				0.00	0	0
<b>Total TSP163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	95.64410				0.00	0	0
<b>Total TSP164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP165 On 16/10/2014 Spot Bond				100.00000	0.00000	98.79211				0.00	0	0
<b>Total TSP165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	95.41433				0.00	0	0
<b>Total TSP166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	94.71164				0.00	0	0
<b>Total TSP167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	94.43331				0.00	0	0
<b>Total TSP168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP169 On 08/01/2015 Spot Bond				100.00000	0.00000	97.32319				0.00	0	0
<b>Total TSP169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	93.72540				0.00	0	0
<b>Total TSP170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	93.58189				0.00	0	0
<b>Total TSP171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	14.24830	100.00000	14.21378				0.00	0	0
<b>Total TTO01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	101.41509				0.00	0	0
<b>Total TWC044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC04 On 19/01/2015 Spot Bond			100.00000	71.37767	100.00000	71.11331				0.00	0	0
<b>Total TWC04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 19/08/2014 Spot Bond				100.00000	0.00000	101.38030				0.00	0	0
<b>Total TWC053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 21/08/2014 Spot Bond				100.00000	0.00000	101.19737				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 04/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TWC057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 13/10/2014 Spot Bond				100.00000	0.00000	100.27301				0.00	0	0
<b>Total TWC058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 15/10/2014 Spot Bond				100.00000	0.00000	100.25595				0.00	0	0
<b>Total TWC059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 17/10/2014 Spot Bond				100.00000	0.00000	100.22253				0.00	0	0
<b>Total TWC060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 26/08/2014 Spot Bond				100.00000	0.00000	100.21708				0.00	0	0
<b>Total TWC061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 20/10/2014 Spot Bond				100.00000	0.00000	100.20574				0.00	0	0
<b>Total TWC062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 22/10/2014 Spot Bond				100.00000	0.00000	100.15406				0.00	0	0
<b>Total TWC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 21/08/2014 Spot Bond				100.00000	0.00000	101.34729				0.00	0	0
<b>Total TWCJ11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TWCJ11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 17/10/2014 Spot Bond				100.00000	0.00000	100.24782				0.00	0	0
<b>Total TWCJ12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	101.20329				0.00	0	0
<b>Total TWCM11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 17/10/2014 Spot Bond				100.00000	0.00000	100.22574				0.00	0	0
<b>Total TWCM12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.27500	111.47506	9.27500	111.44760				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.36315				0.00	0	0
<b>Total UTR042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.70807				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			9.47500	105.92326	9.47500	105.89662				0.00	0	0
<b>Total UTR40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	100.67926				0.00	0	0
<b>Total VKC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.64490				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	99.96264				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	99.96120				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	99.96122				0.00	0	0
<b>Total VKE03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For VKE03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.71008			0.00	0	0
<b>Total VKE04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.73022			0.00	0	0
<b>Total VKE05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			7.08000	111.38827	7.08000	111.36722		4,248,000,000,000.00	600,000,000	10,000,000,000	
<b>Total WS04 SPOT</b>								<b>4,248,000,000,000.00</b>	<b>600,000,000</b>	<b>10,000,000,000</b>	
<b>Total For WS04</b>								<b>4,248,000,000,000.00</b>	<b>600,000,000</b>	<b>10,000,000,000</b>	
WS05 On 01/08/2018 Spot Bond			1.30000	239.05862	1.30000	239.03608		0.00	0	0	
<b>Total WS05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For WS05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
WSP1 On 28/05/2015 Spot Bond			7.01000	103.25353	7.01000	103.23421		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			7.63500	105.10765	7.63500	105.08626		0.00	0	4,100,000,000	
<b>Total WSP2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>4,100,000,000</b>	
<b>Total For WSP2</b>								<b>0.00</b>	<b>0</b>	<b>4,100,000,000</b>	
WSP3 On 28/05/2019 Spot Bond			7.98000	105.72272	7.98000	105.70025		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			8.31500	104.81989	8.31500	104.79669		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			8.41500	104.69970	8.41500	104.67626		0.00	0	2,500,000,000	
<b>Total WSP5 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>	
<b>Total For WSP5</b>								<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>	
Z014 On 30/06/2015 Spot Bond			6.64000	94.31062	6.64000	94.29388		0.00	0	0	
<b>Total Z014 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For Z014</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
Z020 On 19/10/2015 Spot Bond			6.57000	92.53924	6.57000	92.52290		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			5.96500	98.15529	5.96500	98.13954		0.00	0	0	
<b>Total Z025 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For Z025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
Z071 On 01/07/2015 Spot Bond			6.64000	94.29388	6.64000	94.27714				0.00	0	0
<b>Total Z071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			7.37000	68.90146	7.37000	68.88791				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	43.44495	100.00000	43.36252				0.00	0	0
<b>Total ZA021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ZA029 On 20/09/2016 Spot Bond			100.00000	22.99596	100.00000	22.95233				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>Total for SPOT :</b>										<b>52,762,262,579,326,000.00</b>	<b>459,400,682,900</b>	<b>110,522,393,900</b>
<b>Total Futures</b>												
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>54,133</b>
<b>Grand Total:</b>										<b>52,762,300,607,488,100.00</b>	<b>459,401,012,999</b>	<b>110,522,901,171</b>