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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/11/2014

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 05/02/2015 Bond Future			124.97799	124.97799	125.11666	125.11666			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.51242	125.51242	125.66256	125.66256			0.00	0	0
<b>Total EL28 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 05/02/2015 Bond Future	126.01	Put			893.34000	0.89334	1,032,010		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			873.34000	0.87334	1,012,010		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			883.34000	0.88334	1,022,010		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			662.56000	0.66256	512,420		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			652.56000	0.65256	502,420		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			672.56000	0.67256	522,420		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total EL28 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/02/2015	Bond Future			9.42397	86.32279	9.43035	86.27447			0.00	0	6,220
ES33	On	07/05/2015	Bond Future			9.50138	83.93712	9.50711	83.89434			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.57121	85.39080	9.57723	85.34646			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,220</b>
ES33	On	05/02/2015	Bond Future	9.99	Call			4,077.34000	4.07734	4,125,660		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			4,147.39000	4.14739	4,195,710		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			4,217.35000	4.21735	4,265,670		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	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			1,710.56000	1.71056	1,753,340		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			1,782.80000	1.78280	1,825,580		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			1,854.95000	1.85495	1,897,730		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			240.73000	0.24073	285,070		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			93.93000	0.09393	138,270		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			167.38000	0.16738	211,720		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total ES33 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>6,220</b>
I2025	On	05/02/2015	Bond Future			119.07992	119.07992	118.91229	118.91229			0.00	0	16
I2025	On	07/05/2015	Bond Future			121.02937	121.02937	120.86776	120.86776			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>16</b>
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	89,920		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			77.71000	0.07771	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	79,920		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			87.71000	0.08771	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	69,920		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			97.71000	0.09771	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			132.24000	0.13224	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	19,370		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			142.24000	0.14224	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	39,370		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			122.24000	0.12224	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	29,370		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>16</b>
I2038	On 05/02/2015		Bond Future	126.87338	126.87338	126.40489	126.40489			0.00	0	1,318
I2038	On 07/05/2015		Bond Future	128.95025	128.95025	128.48376	128.48376			0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,318</b>
I2038	On 05/02/2015	122.99	Call			3,414.89000	3.41489	3,883,380		0.00	0	0
I2038	On 05/02/2015	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/02/2015	123.00	Call			3,404.89000	3.40489	3,873,380		0.00	0	0
I2038	On 05/02/2015	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/02/2015	123.01	Call			3,394.89000	3.39489	3,863,380		0.00	0	0
I2038	On 05/02/2015	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	126.99	Call			1,493.76000	1.49376	1,960,250		0.00	0	0
I2038	On 07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	127.00	Call			1,483.76000	1.48376	1,950,250		0.00	0	0
I2038	On 07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	127.01	Call			1,473.76000	1.47376	1,940,250		0.00	0	0
<b>Total I2038 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>1,318</b>
I2046	On 05/02/2015		Bond Future	129.56462	129.56462	128.69045	128.69045			12,956,462.00	100	5,489
I2046	On 07/05/2015		Bond Future	130.31493	130.31493	129.43570	129.43570			0.00	0	0
<b>Total I2046 Future</b>										<b>12,956,462.00</b>	<b>100</b>	<b>5,489</b>
I2046	On 05/02/2015	123.99	Call			4,700.45000	4.70045	5,574,620		0.00	0	0
I2046	On 05/02/2015	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 05/02/2015	124.00	Call			4,690.45000	4.69045	5,564,620		0.00	0	0
I2046	On 05/02/2015	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 05/02/2015	124.01	Call			4,680.45000	4.68045	5,554,620		0.00	0	0
I2046	On 05/02/2015	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	127.00	Call			2,435.70000	2.43570	3,314,930		0.00	0	0
I2046	On 07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	127.01	Call			2,425.70000	2.42570	3,304,930		0.00	0	0
I2046	On 07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	126.99	Call			2,445.70000	2.44570	3,324,930		0.00	0	0
I2046	On 07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2046 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>12,956,462.00</b>	<b>100</b>	<b>5,489</b>
I2050	On 05/02/2015		Bond Future	139.25484	139.25484	139.25173	139.25173			0.00	0	2,640
I2050	On 07/05/2015		Bond Future	141.53443	141.53443	141.54138	141.54138			0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,640</b>
I2050	On 05/02/2015	129.99	Call			9,261.73000	9.26173	9,264,840		0.00	0	0

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	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			9,251.73000	9.25173	9,254,840		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			9,241.73000	9.24173	9,244,840		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Call			6,551.38000	6.55138	6,544,430		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			6,541.38000	6.54138	6,534,430		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			6,531.38000	6.53138	6,524,430		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2050 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>2,640</b>
R186	On	05/02/2015	Bond Future			7.90097	121.22348	7.92259	121.03741		7.58	490,712,647.04	4,048	43,215
R186	On	07/05/2015	Bond Future			7.94834	123.19364	7.96969	123.01346		7.79	0.00	0	0
R186	On	06/08/2015	Bond Future			7.98479	120.02587	8.00704	119.84162		8.24	0.00	0	0
R186	On	05/11/2015	Bond Future			8.00276	122.21257	8.02594	122.02391		7.97	0.00	0	0
<b>Total R186 Future</b>												<b>490,712,647.04</b>	<b>4,048</b>	<b>43,215</b>
R186	On	05/02/2015	Bond Future	8.45	Call			4,786.35000	4.78635	4,926,140	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Put			367.69000	0.36769	321,410	7.80	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.75	Put			120.52000	0.12052	100,610	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			7,027.02000	7.02702	7,193,800	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			115.81000	0.11581	96,520	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			8,832.26000	8.83226	9,009,810	8.07	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Call			5,134.65000	5.13465	5,279,920	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			308.84000	0.30884	268,040	7.82	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.74	Call			6,878.06000	6.87806	7,043,580	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			42.46000	0.04246	33,940	8.07	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Put			125.40000	0.12540	104,850	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			6,952.49000	6.95249	7,118,650	7.94	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,031.40000	4.03140	4,128,470	7.91	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,618.01000	1.61801	1,534,900	7.91	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,925.38000	3.92538	4,020,630	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,676.09000	1.67609	1,591,160	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,978.23000	3.97823	4,074,390	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,646.85000	1.64685	1,562,830	7.90	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			3,386.12000	3.38612	3,277,810	8.24	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			3,370.04000	3.37004	3,446,700	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			3,345.56000	3.34556	3,237,970	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			3,286.37000	3.28637	3,361,590	8.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	7.99	Put			3,427.44000	3.42744	3,318,410	8.24	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			3,327.86000	3.32786	3,403,800	8.24	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Call			4,725.62000	4.72562	4,821,370	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			3,002.64000	3.00264	2,909,730	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			4,771.46000	4.77146	4,867,840	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,968.83000	2.96883	2,876,550	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			4,817.99000	4.81799	4,915,010	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,935.78000	2.93578	2,844,140	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			8,776.05000	8.77605	8,914,550	8.31	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,206.16000	1.20616	1,156,000	8.31	0.00	0	2,600
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>25,200</b>
<b>Total For R186</b>												<b>490,712,647.04</b>	<b>4,048</b>	<b>68,415</b>
R197	On	05/02/2015	Bond Future			288.71687	288.71687	288.71101	288.71101			0.00	0	898
R197	On	07/05/2015	Bond Future			293.44281	293.44281	293.45823	293.45823			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>898</b>
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			278.99000	0.27899	273,130		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			288.99000	0.28899	283,130		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			298.99000	0.29899	293,130		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			531.77000	0.53177	547,190		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			541.77000	0.54177	557,190		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			551.77000	0.55177	567,190		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		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>898</b>
R202	On	05/02/2015	Bond Future			235.93990	235.93990	235.93444	235.93444			0.00	0	50,593
R202	On	07/05/2015	Bond Future			239.80195	239.80195	239.81386	239.81386			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>50,593</b>
R202	On	05/02/2015	Bond Future	232.99	Call			2,944.44000	2.94444	2,949,900		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			2,934.44000	2.93444	2,939,900		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			2,924.44000	2.92444	2,929,900		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			1,303.86000	1.30386	1,291,950		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	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
R202	On	07/05/2015	Bond Future	238.49	Call			1,323.86000	1.32386	1,311,950		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			1,313.86000	1.31386	1,301,950		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>50,593</b>
R2023	On	05/02/2015	Bond Future			7.65510	104.04563	7.69257	103.82301		5.84	208,091.26	2	10,319
R2023	On	07/05/2015	Bond Future			7.69959	101.81145	7.73737	101.59274		6.25	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.73118	103.57417	7.77080	103.35083		6.35	0.00	0	0
<b>Total R2023 Future</b>												<b>208,091.26</b>	<b>2</b>	<b>10,319</b>
R2023	On	05/02/2015	Bond Future	8.74	Call			6,007.47000	6.00747	6,222,420	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			28.79000	0.02879	21,120	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			6,061.08000	6.06108	6,276,330	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			27.53000	0.02753	20,160	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			6,114.58000	6.11458	6,330,130	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			26.20000	0.02620	19,130	6.35	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,150.34000	3.15034	3,293,250	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			856.35000	0.85635	780,550	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,190.12000	3.19012	3,334,050	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			840.01000	0.84001	765,230	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,230.12000	3.23012	3,375,050	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			823.92000	0.82392	750,140	6.41	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,183.98000	1.18398	1,104,820	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,874.23000	3.87423	4,019,190	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,167.34000	1.16734	1,088,960	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,296.58000	7.29658	7,491,220	6.73	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			307.34000	0.30734	278,640	6.73	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,798.86000	3.79886	3,942,250	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,200.82000	1.20082	1,120,870	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,836.47000	3.83647	3,980,650	6.54	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>911</b>
<b>Total For R2023</b>												<b>208,091.26</b>	<b>2</b>	<b>11,230</b>
R203	On	05/02/2015	Bond Future			6.65402	107.10468	6.69958	106.99537		1.88	0.00	0	13,947
R203	On	07/05/2015	Bond Future			6.66197	104.67787	6.70930	104.57457		1.93	0.00	0	0
R203	On	06/08/2015	Bond Future			6.61945	106.49048	6.67345	106.38447		1.83	0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,947</b>
R203	On	05/02/2015	Bond Future	7.69	Call			2,345.17000	2.34517	2,452,880	2.06	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			4.38000	0.00438	2,780	2.06	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,840.99000	3.84099	3,950,280	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.03000	0.00003	0,010	2.07	0.00	0	0

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			3,863.84000	3.86384	3,973,140	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.02000	0.00002	0,010	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,886.69000	3.88669	3,995,990	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.02000	0.00002	0,010	2.07	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,358.31000	1.35831	1,438,370	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			165.96000	0.16596	142,720	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,323.55000	1.32355	1,402,720	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			174.19000	0.17419	150,060	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,340.89000	1.34089	1,420,510	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			170.03000	0.17003	146,350	2.01	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			739.05000	0.73905	793,830	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			588.99000	0.58899	537,760	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			750.25000	0.75025	805,530	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			580.61000	0.58061	529,880	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			728.29000	0.72829	782,580	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			597.82000	0.59782	546,100	1.83	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>55</b>
<b>Total For R203</b>												<b>0.00</b>	<b>0</b>	<b>14,002</b>
R2030	On	05/02/2015	Bond Future			8.31768	97.52484	8.33403	97.38907			0.00	0	4,658
R2030	On	07/05/2015	Bond Future			8.37036	99.11038	8.38632	98.97975			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,658</b>
R2030	On	05/02/2015	Bond Future	9.26	Call			7,270.88000	7.27088	7,406,650		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			7,122.17000	7.12217	7,257,940		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			7,196.57000	7.19657	7,332,340		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	07/05/2015	Bond Future	8.74	Call			2,832.30000	2.83230	2,962,930		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			2,910.67000	2.91067	3,041,300		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			2,988.94000	2.98894	3,119,570		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>4,658</b>
R2032	On	05/02/2015	Bond Future			8.48555	100.88992	8.49677	100.79114			605,339.52	6	11
R2032	On	07/05/2015	Bond Future			8.53878	98.37370	8.54949	98.28067			0.00	0	0
R2032	On	06/08/2015	Bond Future			8.58358	100.07745	8.59472	99.98188			0.00	0	0
<b>Total R2032 Future</b>												<b>605,339.52</b>	<b>6</b>	<b>11</b>
R2032	On	05/02/2015	Bond Future	8.51	Call			116.30000	0.11630	215,080		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/02/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Call			0.00000	0.00000	39,190		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Put			59.59000	0.05959	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Call			28.41000	0.02841	127,190		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Put			343.69000	0.34369	250,660		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Put			518.43000	0.51843	425,400		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Put			431.00000	0.43100	337,970		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			730.32000	0.73032	634,750		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			903.89000	0.90389	808,320		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			817.05000	0.81705	721,480		0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>												<b>605,339.52</b>	<b>6</b>	<b>11</b>
R2037	On	05/02/2015	Bond Future			8.60233	99.22753	8.60835	99.16904			0.00	0	13,849
R2037	On	07/05/2015	Bond Future			8.65520	100.84083	8.66062	100.78878			0.00	0	500
R2037	On	06/08/2015	Bond Future			8.70159	98.32717	8.70725	98.27343			0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,349</b>
R2037	On	05/02/2015	Bond Future	9.49	Call			8,011.13000	8.01113	8,069,620		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			8,096.00000	8.09600	8,154,490		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			8,180.74000	8.18074	8,239,230		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	9.01	Call			3,266.10000	3.26610	3,318,150		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Call			3,083.77000	3.08377	3,135,820		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			3,175.00000	3.17500	3,227,050		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			310.08000	0.31008	363,820		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			404.45000	0.40445	458,190		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	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
R2037	On	06/08/2015	Bond Future	8.76	Call			498.68000	0.49868	552,420		0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>14,349</b>
R204	On	05/02/2015	Bond Future			6.96826	104.54696	7.00165	104.43332		2.93	1,568,204.40	15	10,787
R204	On	07/05/2015	Bond Future			7.00153	106.24599	7.03518	106.13826		2.97	0.00	0	0
R204	On	06/08/2015	Bond Future			7.00762	104.04676	7.04447	103.93623		3.08	0.00	0	0
<b>Total R204 Future</b>												<b>1,568,204.40</b>	<b>15</b>	<b>10,787</b>
R204	On	05/02/2015	Bond Future	8.24	Call			4,110.83000	4.11083	4,223,730	3.22	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			2.20000	0.00220	1,460	3.22	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			4,143.04000	4.14304	4,255,980	3.22	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			2.06000	0.00206	1,360	3.22	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			4,175.24000	4.17524	4,288,230	3.22	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			1.92000	0.00192	1,270	3.22	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,796.55000	1.79655	1,871,300	3.09	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			353.93000	0.35393	320,950	3.09	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,820.23000	1.82023	1,895,500	3.09	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			346.17000	0.34617	313,710	3.09	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,844.04000	1.84404	1,919,820	3.09	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			338.56000	0.33856	306,610	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			4,100.99000	4.10099	4,200,710	3.30	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			106.53000	0.10653	95,720	3.30	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,447.51000	2.44751	2,528,470	3.24	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			388.59000	0.38859	359,020	3.24	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,470.35000	2.47035	2,551,670	3.24	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			382.20000	0.38220	352,990	3.24	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,493.27000	2.49327	2,574,950	3.24	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			375.90000	0.37590	347,050	3.24	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>699</b>
<b>Total For R204</b>												<b>1,568,204.40</b>	<b>15</b>	<b>11,486</b>
R2044	On	05/02/2015	Bond Future			8.69076	100.86057	8.69674	100.79731			0.00	0	5,842
R2044	On	07/05/2015	Bond Future			8.74214	102.50040	8.74756	102.44369			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.78745	99.89029	8.79311	99.83167			0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,842</b>
R2044	On	05/02/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call			3,121.59000	3.12159	3,184,850		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call			3,221.70000	3.22170	3,284,960		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Call			3,021.30000	3.02130	3,084,560		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 07/05/2015 Bond Future	9.01	Call			2,682.27000	2.68227	2,738,980		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Call			2,482.19000	2.48219	2,538,900		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Call			2,582.31000	2.58231	2,639,020		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Put			447.98000	0.44798	389,360		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Put			343.76000	0.34376	285,140		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Put			552.38000	0.55238	493,760		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>5,842</b>
R2048 On 05/02/2015 Bond Future			8.68171	104.67072	8.68770	104.60550			0.00	0	40,123
R2048 On 07/05/2015 Bond Future			8.72891	101.94036	8.73436	101.88161			0.00	0	0
R2048 On 06/08/2015 Bond Future			8.76953	103.70542	8.77520	103.64485			0.00	0	0
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>40,123</b>
R2048 On 05/02/2015 Bond Future	9.49	Call			8,108.35000	8.10835	8,173,570		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			8,202.05000	8.20205	8,267,270		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			8,295.57000	8.29557	8,360,790		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Call			5,296.51000	5.29651	5,355,260		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Call			5,394.32000	5.39432	5,453,070		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			5,198.52000	5.19852	5,257,270		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			377.02000	0.37702	316,450		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			269.66000	0.26966	209,090		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Put			162.50000	0.16250	101,930		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2048 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>									<b>0.00</b>	<b>0</b>	<b>40,123</b>
R207 On 05/02/2015 Bond Future			7.22128	100.63018	7.25943	100.47431		3.86	0.00	0	36,307
R207 On 07/05/2015 Bond Future			7.26602	102.26585	7.30469	102.11493		3.94	0.00	0	0
R207 On 06/08/2015 Bond Future			7.29052	100.39238	7.33205	100.23796		4.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>36,307</b>
R207	On	05/02/2015	Bond Future	8.49	Call			4,877.49000	4.87749	5,031,890	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			4.42000	0.00442	2,950	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			4,915.62000	4.91562	5,070,100	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			4.15000	0.00415	2,760	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			4,953.75000	4.95375	5,108,310	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			3.90000	0.00390	2,590	4.23	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			3,790.79000	3.79079	3,922,420	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			148.90000	0.14890	129,610	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			2,141.15000	2.14115	2,243,440	4.07	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			499.41000	0.49941	450,780	4.07	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			3,724.14000	3.72414	3,854,960	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			156.82000	0.15682	136,720	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,757.62000	3.75762	3,888,830	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			153.01000	0.15301	133,300	4.22	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,313.44000	2.31344	2,411,610	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			775.37000	0.77537	719,120	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,338.22000	2.33822	2,436,980	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			763.71000	0.76371	708,050	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,643.42000	1.64342	1,723,580	4.10	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,169.47000	1.16947	1,095,210	4.10	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,288.46000	2.28846	2,386,040	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			786.86000	0.78686	730,020	4.18	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>136</b>
<b>Total For R207</b>												<b>0.00</b>	<b>0</b>	<b>36,443</b>
R208	On	05/02/2015	Bond Future			7.40240	99.28358	7.44539	99.07891		4.73	595,701.48	6	52,035
R208	On	07/05/2015	Bond Future			7.44569	97.49680	7.48936	97.29602		5.02	0.00	0	0
R208	On	06/08/2015	Bond Future			7.47266	99.18508	7.51890	98.97997		5.08	0.00	0	0
R208	On	05/11/2015	Bond Future			7.47257	97.58820	7.52154	97.37856		4.98	0.00	0	0
<b>Total R208 Future</b>												<b>595,701.48</b>	<b>6</b>	<b>52,035</b>
R208	On	05/02/2015	Bond Future	8.49	Call			4,833.65000	4.83365	5,032,750	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			18.56000	0.01856	12,990	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,877.45000	4.87745	5,076,770	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			17.70000	0.01770	12,350	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			4,921.17000	4.92117	5,120,730	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			16.79000	0.01679	11,680	5.15	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			517.04000	0.51704	460,420	5.19	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,861.61000	2.86161	3,006,630	5.19	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			506.52000	0.50652	450,760	5.19	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,793.88000	2.79388	2,937,170	5.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2015	Bond Future	7.99	Put			527.96000	0.52796	470,470	5.19	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,827.56000	2.82756	2,971,720	5.19	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			2,963.59000	2.96359	3,097,960	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			903.73000	0.90373	832,990	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,993.60000	2.99360	3,128,710	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			890.59000	0.89059	820,590	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,023.74000	3.02374	3,159,580	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			877.62000	0.87762	808,350	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,891.74000	5.89174	6,073,940	5.40	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			207.61000	0.20761	184,700	5.40	0.00	0	198
R208	On	05/11/2015	Bond Future	7.74	Call			2,430.43000	2.43043	2,547,060	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,501.88000	1.50188	1,408,870	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			2,455.54000	2.45554	2,572,890	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,484.75000	1.48475	1,392,460	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			2,480.78000	2.48078	2,598,850	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,467.77000	1.46777	1,376,200	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			4,592.48000	4.59248	4,754,660	5.29	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			598.03000	0.59803	550,570	5.29	0.00	0	2,200
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,398</b>
<b>Total For R208</b>												<b>595,701.48</b>	<b>6</b>	<b>54,433</b>
R209	On	05/02/2015	Bond Future			8.51911	80.20317	8.52507	80.15515		11.48	0.00	0	28,435
R209	On	07/05/2015	Bond Future			8.56604	78.35823	8.57143	78.31523		12.42	0.00	0	0
R209	On	06/08/2015	Bond Future			8.60544	79.71527	8.61106	79.67083		12.71	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,435</b>
R209	On	05/02/2015	Bond Future	9.24	Call			5,676.51000	5.67651	5,705,180	11.92	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			228.01000	0.22801	208,660	11.92	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,741.02000	5.74102	5,770,120	11.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			220.52000	0.22052	201,600	11.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,805.76000	5.80576	5,835,270	11.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			213.37000	0.21337	194,860	11.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			4,173.18000	4.17318	4,190,120	11.71	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			486.56000	0.48656	455,480	11.71	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,326.87000	1.32687	1,293,970	12.60	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,684.77000	4.68477	4,695,150	12.61	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			1,304.05000	1.30405	1,271,430	12.61	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,581.51000	4.58151	4,591,330	12.59	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			1,350.02000	1.35002	1,316,840	12.59	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,633.03000	4.63303	4,643,130	12.60	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			606.57000	0.60657	590,270	13.38	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,067.50000	5.06750	5,078,310	12.86	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
R209	On	06/08/2015	Bond Future	8.99	Put			2,158.58000	2.15858	2,124,950	12.86	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,114.96000	5.11496	5,125,970	12.87	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2,131.55000	2.13155	2,098,120	12.87	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,162.60000	5.16260	5,173,800	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			2,104.81000	2.10481	2,071,570	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,852.05000	9.85205	9,880,190	13.38	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,914</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>31,349</b>
R210	On	05/02/2015	Bond Future			177.59498	177.59498	177.59142	177.59142			0.00	0	628
R210	On	07/05/2015	Bond Future			178.42433	178.42433	178.43358	178.43358			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>628</b>
R210	On	05/02/2015	Bond Future	175.01	Call			2,581.42000	2.58142	2,584,980		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			2,601.42000	2.60142	2,604,980		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			2,591.42000	2.59142	2,594,980		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			1,443.58000	1.44358	1,434,330		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			1,433.58000	1.43358	1,424,330		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			1,423.58000	1.42358	1,414,330		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>628</b>
R211	On	05/02/2015	Bond Future			132.74815	132.74815	132.74818	132.74818			0.00	0	1,120
R211	On	07/05/2015	Bond Future			134.92138	134.92138	134.93122	134.93122			0.00	0	0
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>
R211	On	05/02/2015	Bond Future	133.00	Put			251.82000	0.25182	251,850		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			261.82000	0.26182	261,850		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			241.82000	0.24182	241,850		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			68.78000	0.06878	78,620		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Put			78.78000	0.07878	88,620		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			58.78000	0.05878	68,620		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	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
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>1,120</b>
R212 On 05/02/2015 Bond Future			137.91767	137.91767	137.91503	137.91503				0.00	0	14,864
R212 On 07/05/2015 Bond Future			140.17557	140.17557	140.18311	140.18311				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>14,864</b>
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			74.97000	0.07497	72,330			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			84.97000	0.08497	82,330			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			94.97000	0.09497	92,330			0.00	0	0
R212 On 07/05/2015 Bond Future	140.99	Put			806.89000	0.80689	814,430			0.00	0	0
R212 On 07/05/2015 Bond Future	141.00	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 07/05/2015 Bond Future	141.00	Put			816.89000	0.81689	824,430			0.00	0	0
R212 On 07/05/2015 Bond Future	141.01	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 07/05/2015 Bond Future	141.01	Put			826.89000	0.82689	834,430			0.00	0	0
R212 On 07/05/2015 Bond Future	140.99	Call			0.00000	0.00000	0,000			0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>14,864</b>
R213 On 05/02/2015 Bond Future			8.37382	91.13692	8.39016	91.00658		9.85		0.00	0	21,796
R213 On 07/05/2015 Bond Future			8.42192	89.07281	8.43789	88.94699		10.64		0.00	0	0
R213 On 06/08/2015 Bond Future			8.46209	90.61504	8.47863	90.48628		10.85		0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>21,796</b>
R213 On 05/02/2015 Bond Future	9.24	Call			6,553.81000	6.55381	6,665,410	10.44		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			137.55000	0.13755	118,810	10.44		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			6,620.46000	6.62046	6,732,560	10.45		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			132.76000	0.13276	114,520	10.45		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			6,687.17000	6.68717	6,799,760	10.46		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			128.12000	0.12812	110,370	10.46		0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Call			3,937.39000	3.93739	3,999,000	10.78		0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Put			1,604.75000	1.60475	1,540,540	10.78		0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Call			3,986.25000	3.98625	4,048,490	10.79		0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Put			1,577.91000	1.57791	1,514,330	10.79		0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Call			4,035.38000	4.03538	4,098,240	10.80		0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Put			1,551.44000	1.55144	1,488,480	10.80		0.00	0	0
R213 On 06/08/2015 Bond Future	8.49	Call			3,377.66000	3.37766	3,426,430	10.85		0.00	0	0
R213 On 06/08/2015 Bond Future	8.49	Put			3,289.30000	3.28930	3,209,310	10.85		0.00	0	0
R213 On 06/08/2015 Bond Future	8.50	Call			3,416.73000	3.41673	3,465,990	10.85		0.00	0	0
R213 On 06/08/2015 Bond Future	8.50	Put			3,250.76000	3.25076	3,171,260	10.85		0.00	0	0
R213 On 06/08/2015 Bond Future	8.51	Call			3,456.66000	3.45666	3,506,390	10.86		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
R213	On	06/08/2015	Bond Future	8.51	Put			3,213.18000	3.21318	3,134,150	10.86	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>21,796</b>
R214	On	05/02/2015	Bond Future			8.62035	81.05303	8.62631	81.00264		12.05	243,159.09	3	6,869
R214	On	07/05/2015	Bond Future			8.66610	79.07826	8.67151	79.03295		13.06	0.00	0	0
R214	On	06/08/2015	Bond Future			8.70518	80.44753	8.71082	80.40069		13.36	0.00	0	0
<b>Total R214 Future</b>												<b>243,159.09</b>	<b>3</b>	<b>6,869</b>
R214	On	05/02/2015	Bond Future	9.49	Call			6,933.44000	6.93344	6,968,500	12.74	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			158.91000	0.15891	143,580	12.74	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			7,000.87000	7.00087	7,036,290	12.75	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			153.67000	0.15367	138,700	12.75	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			7,068.39000	7.06839	7,104,150	12.76	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			148.64000	0.14864	134,010	12.76	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			1,339.65000	1.33965	1,305,700	13.34	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,160.25000	5.16025	5,171,900	13.35	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			1,316.86000	1.31686	1,283,200	13.35	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,214.76000	5.21476	5,226,700	13.36	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			1,294.39000	1.29439	1,261,020	13.36	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,105.93000	5.10593	5,117,290	13.34	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			3,764.62000	3.76462	3,768,990	13.36	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			3,523.01000	3.52301	3,480,540	13.36	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			3,806.38000	3.80638	3,810,930	13.36	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			3,482.26000	3.48226	3,439,970	13.36	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			3,848.91000	3.84891	3,853,640	13.37	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			3,442.41000	3.44241	3,400,300	13.37	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>												<b>243,159.09</b>	<b>3</b>	<b>6,869</b>
<b>Total for Bond</b>												<b>506,889,604.79</b>	<b>4,180</b>	<b>404,792</b>
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIR03/R157 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03/R157</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ES18A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0



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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R203/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R208/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R213/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 05/02/2015 GOVI			484.55200	484.55200	483.88000	483.88000				9,691,040.00	2	409
GOVI On 07/05/2015 GOVI			492.42100	492.42100	491.77700	491.77700				0.00	0	130
GOVI On 06/08/2015 GOVI			500.85000	500.85000	500.19400	500.19400				0.00	0	0
<b>Total GOVI Future</b>										<b>9,691,040.00</b>	<b>2</b>	<b>539</b>
GOVI On 05/02/2015 GOVI	459.99	Call			238,900.00000	23.89000	245,620,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Call			238,800.00000	23.88000	245,520,000			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			238,700.00000	23.87000	245,420,000			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 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			417,670.00000	41.76700	424,110,000			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			417,870.00000	41.78700	424,310,000			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			417,770.00000	41.77700	424,210,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			2,040.00000	0.20400	8,600,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			1,940.00000	0.19400	8,500,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			1,840.00000	0.18400	8,400,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	0,000			0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>9,691,040.00</b>	<b>2</b>	<b>539</b>
<b>Total for GOVI</b>										<b>9,691,040.00</b>	<b>2</b>	<b>539</b>
AL12 On 05/02/2015 Index Future			538.15000	538.15000	537.51700	537.51700				0.00	0	0
AL12 On 07/05/2015 Index Future			546.88900	546.88900	546.29000	546.29000				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 05/02/2015 Index Future			450.77300	450.77300	450.06300	450.06300				0.00	0	116

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	07/05/2015			458.09300	458.09300	457.40800	457.40800			0.00	0	0
<b>Total AL37 Future</b>											<b>0.00</b>	<b>0</b>	<b>116</b>
<b>Total For AL37</b>											<b>0.00</b>	<b>0</b>	<b>116</b>
AL7T	On	05/02/2015			533.65300	533.65300	532.53000	532.53000			0.00	0	3
AL7T	On	07/05/2015			542.31900	542.31900	541.22100	541.22100			0.00	0	0
<b>Total AL7T Future</b>											<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For AL7T</b>											<b>0.00</b>	<b>0</b>	<b>3</b>
ALBI	On	05/02/2015			486.51300	486.51300	485.86200	485.86200			0.00	0	654
ALBI	On	07/05/2015			494.41400	494.41400	493.79100	493.79100			0.00	0	0
ALBI	On	06/08/2015			502.87700	502.87700	502.24300	502.24300			0.00	0	0
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>654</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>654</b>
IGOV	On	05/02/2015			225.96800	225.96800	225.82700	225.82700			0.00	0	1,093
IGOV	On	07/05/2015			229.66500	229.66500	229.54000	229.54000			0.00	0	80
IGOV	On	06/08/2015			233.62300	233.62300	233.49600	233.49600			0.00	0	0
<b>Total IGOV Future</b>											<b>0.00</b>	<b>0</b>	<b>1,173</b>
<b>Total For IGOV</b>											<b>0.00</b>	<b>0</b>	<b>1,173</b>
ILBI	On	05/02/2015			612.26000	612.26000	611.88600	611.88600			0.00	0	157
ILBI	On	07/05/2015			622.31700	622.31700	621.94500	621.94500			0.00	0	0
<b>Total ILBI Future</b>											<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total For ILBI</b>											<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total for Index</b>											<b>0.00</b>	<b>0</b>	<b>2,103</b>
JIBAR F	On	19/11/2014			6.08000	93.92000	6.10000	93.90000			0.00	0	0
JIBAR F	On	17/12/2014			6.13000	93.87000	6.17000	93.83000			0.00	0	0
JIBAR F	On	21/01/2015			6.17000	93.83000	6.22000	93.78000			0.00	0	0
JIBAR F	On	18/02/2015			6.24000	93.76000	6.30000	93.70000			0.00	0	0
JIBAR F	On	18/03/2015			6.27000	93.73000	6.34000	93.66000			0.00	0	2,850
JIBAR F	On	15/04/2015			6.34000	93.66000	6.41000	93.59000			0.00	0	0
JIBAR F	On	17/06/2015			6.47000	93.53000	6.52000	93.48000			0.00	0	5,000
JIBAR F	On	16/09/2015			6.62000	93.38000	6.70000	93.30000			0.00	0	0
JIBAR F	On	15/12/2015			6.74000	93.26000	6.82000	93.18000			0.00	0	0
JIBAR F	On	16/03/2016			6.88000	93.12000	6.95000	93.05000			0.00	0	0
JIBAR F	On	15/06/2016			6.98000	93.02000	7.07000	92.93000			0.00	0	0
JIBAR F	On	21/09/2016			7.10000	92.90000	7.19000	92.81000			0.00	0	0
<b>Total Jibar Future</b>											<b>0.00</b>	<b>0</b>	<b>7,850</b>
<b>Total For JIBAR FUTURE</b>											<b>0.00</b>	<b>0</b>	<b>7,850</b>
<b>Total for Jibar</b>											<b>0.00</b>	<b>0</b>	<b>7,850</b>
J201	On	22/12/2014			8.65500	0.05139	8.65500	0.05139		15.00	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 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>516,580,644.79</b>	<b>4,182</b>	<b>415,284</b>
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.94079			0.00	0	0
<b>Total AA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA03 On 11/05/2015 Spot Bond			6.77500	101.64003	6.77500	101.62176			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	101.16330			0.00	0	0
<b>Total AA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			8.14000	105.55130	8.14000	105.52803			0.00	0	600,000,000
<b>Total AA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For AA05</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.72848			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			8.86000	103.95066	8.86000	103.92591			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	99.88009			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	99.95830			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			9.00500	97.63532	9.00500	97.61196		9,005,000,000,000.00	1,000,000,000	500,000,000	
<b>Total AB013 SPOT</b>								<b>9,005,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For AB013</b>								<b>9,005,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
AB014L On 19/11/2024 Spot Bond			100.00000	0.03021	100.00000	0.03007		0.00	0	37,000,000,000	
<b>Total AB014U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>37,000,000,000</b>	
<b>Total For AB014U</b>								<b>0.00</b>	<b>0</b>	<b>37,000,000,000</b>	
AB015L On 13/11/2024 Spot Bond			10.84000	99.99995	10.84000	99.97079		0.00	0	13,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AB015U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
<b>Total For AB015U</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
AB06 On 27/03/2015 Spot Bond			6.89500	101.61224	6.89500	101.59349				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	100.90789				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			8.45000	104.45298	8.45000	104.42911				0.00	0	500,000,000
<b>Total AB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AB09</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABCPI3 On 07/12/2023 Spot Bond			2.31000	128.40132	2.31000	277.18222				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.20904				0.00	0	0
<b>Total ABFN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.84987				0.00	0	0
<b>Total ABFN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.31926				0.00	200,000,000	200,000,000
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.37077				0.00	0	0
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.40497				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.83491				0.00	0	0
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.57008				0.00	0	0
<b>Total ABFN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.25644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ABN03I On 12/03/2015 Spot Bond			100.00000	95.76807	100.00000	95.52061				0.00	0	0
<b>Total ABN03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			2.05000	172.63406	2.05000	172.60362				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	165.03826	2.76000	165.00604				0.00	0	0
<b>Total ABN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 27/06/2023 Spot Bond			2.17000	175.88662	2.17000	175.85509				0.00	0	0
<b>Total ABN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.82000	185.41637	1.82000	185.38484				0.00	0	0
<b>Total ABN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			7.64625	79.04356	7.64625	79.02761				0.00	0	0
<b>Total ABN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			7.64625	79.04356	7.64625	79.02761				0.00	0	0
<b>Total ABN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
<b>Total ABN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.27188				0.00	1,600,000,000	400,000,000
<b>Total ABN39 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</b>
<b>Total For ABN39</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</b>
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
<b>Total ABN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	92.25000				0.00	0	0
<b>Total ABN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.57000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	89.88000				0.00	0	0
<b>Total ABN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	89.27000				0.00	0	0
<b>Total ABN46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.86671				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	100.74814				0.00	0	0
<b>Total ABN48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	88.92000				0.00	0	0
<b>Total ABN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN50 On 21/12/2014 Spot Bond			6.91500	103.76559	6.91500	103.74604				0.00	0	0
<b>Total ABN50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.92000				0.00	0	0
<b>Total ABN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	92.05000				0.00	0	0
<b>Total ABN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	89.31000				0.00	0	0
<b>Total ABN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.02107				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			7.06500	107.46115	7.06500	107.44054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.73892				0.00	0	0
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	86.57000				0.00	0	0
<b>Total ABN59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	86.30000				0.00	0	0
<b>Total ABN60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			2.65000	94.83302	2.65000	108.57748				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			2.42000	102.40701	2.42000	161.08097				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			2.35000	118.37585	2.35000	216.38126				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
<b>Total ABN64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.75000				0.00	0	0
<b>Total ABN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			9.24500	92.65082	9.24500	93.17235				0.00	0	0
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	96.08000				0.00	0	0
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.37902				0.00	0	0
<b>Total ABN72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	91.99000				0.00	0	0
<b>Total ABN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	101.76000				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	109.05229	9.63000	109.03347				0.00	0	0
<b>Total ABN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	95.29000				0.00	0	0
<b>Total ABN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			9.27500	113.13576	9.27500	113.10775				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			8.56500	92.17156	8.56500	92.15032				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.36000				0.00	0	0
<b>Total ABN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	102.37000				0.00	0	0
<b>Total ABN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.37000	112.41553	9.37000	112.38741				0.00	0	0
<b>Total ABN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	88.80000				0.00	0	0
<b>Total ABN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.52027				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	100.41010				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			7.80000	107.71258	7.80000	107.68983				0.00	0	1,605,300,000
<b>Total ABS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,605,300,000</b>
<b>Total For ABS10</b>										<b>0.00</b>	<b>0</b>	<b>1,605,300,000</b>
ABS11 On 09/04/2021 Spot Bond			8.57000	105.23288	8.57000	105.20862				0.00	0	500,000,000
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABS5 On 01/05/2015 Spot Bond			6.72500	101.13143	6.72500	101.11335				0.00	0	0
<b>Total ABS5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS6 On 01/06/2020 Spot Bond			8.59500	102.13858	8.59500	102.11509				0.00	0	825,000,000
<b>Total ABS6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>825,000,000</b>
<b>Total For ABS6</b>										<b>0.00</b>	<b>0</b>	<b>825,000,000</b>
ABS7 On 11/09/2026 Spot Bond			9.47000	96.97555	9.47000	96.95077				0.00	0	1,460,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,460,000,000</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>1,460,000,000</b>
ABS9 On 17/03/2016 Spot Bond			7.65000	103.76263	7.65000	103.74111			252,450,000,000.00	33,000,000	16,500,000
<b>Total ABS9 SPOT</b>									<b>252,450,000,000.00</b>	<b>33,000,000</b>	<b>16,500,000</b>
<b>Total For ABS9</b>									<b>252,450,000,000.00</b>	<b>33,000,000</b>	<b>16,500,000</b>
ABSI2 On 07/12/2023 Spot Bond			2.12000	221.84860	2.12000	281.03217			0.00	0	0
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI3 On 31/01/2017 Spot Bond			1.46000	128.13038	1.46000	130.96722			0.00	0	0
<b>Total ABSI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			2.11000	130.72803	2.11000	133.33031			0.00	0	0
<b>Total ABSI4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00470	100.00000	0.00469			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	63.79571	100.00000	63.64116			0.00	0	0
<b>Total ACL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02£ On 15/09/2015 Spot Bond			11.22500	104.15017	11.22500	104.11875			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>
ACL02€ On 20/08/2015 Spot Bond				100.00000	0.00000	99.97417			0.00	0	0
<b>Total ACL029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02L On 20/03/2018 Spot Bond			100.00000	6.38457	100.00000	6.36893			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>
ACL03£ On 20/08/2015 Spot Bond				100.00000	0.00000	99.97351			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>
ACL03€ On 20/08/2015 Spot Bond				100.00000	0.00000	99.96425			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	38.05499	100.00000	37.96179			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	99.97482				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	66.42156	11.00000	66.40257				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>
ACL041 On 20/06/2016 Spot Bond			100.00000	24.35519	100.00000	24.29554				0.00	0	0
<b>Total ACL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.39341				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	101.52425				0.00	0	0
<b>Total ACL077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.33505				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	101.37449				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	101.39183				0.00	0	0
<b>Total ACL081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.57083				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.57083				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>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.58566				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>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.58566				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>
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.55599				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>
ACL087 On 20/12/2015 Spot Bond				100.00000	0.00000	92.61080				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>
ACL088 On 20/12/2014 Spot Bond				100.00000	0.00000	101.35872				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>
ACL089 On 26/12/2015 Spot Bond				100.00000	0.00000	101.20035				0.00	0	0
<b>Total ACL092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL092 On 20/12/2018 Spot Bond				100.00000	0.00000	101.35085				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	101.39004				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	101.40576				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	101.37424				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	101.30352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			8.99500	105.73334	8.99500	105.70752				0.00	0	0
<b>Total ACL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.52548				0.00	0	0
<b>Total ACL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	101.18246				0.00	0	0
<b>Total ACL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	86.54037				0.00	0	0
<b>Total ACL126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	173.21239				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	173.24138				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.33496				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	102.32851				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	101.73705				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	102.32724				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	103.13307				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	103.04567				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	101.33601				0.00	0	0
<b>Total ACL142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.01435				0.00	0	0
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.62641				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.33971				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.45355				0.00	0	0
<b>Total ACL151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	101.18844				0.00	0	0
<b>Total ACL153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.16158				0.00	0	0
<b>Total ACL154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	101.21372				0.00	0	0
<b>Total ACL155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.31153				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.25628				0.00	0	0
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.19318				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.21056				0.00	0	0
<b>Total ACL159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	101.69541	10.23000	101.66738				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.22776				0.00	0	0
<b>Total ACL162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	101.20108				0.00	0	0
<b>Total ACL163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	118.96061				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.08000	106.73236	9.08000	106.70647				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30672				0.00	0	0
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL169 On 20/06/2017 Spot Bond			1.75000	117.15815	1.75000	117.23066				0.00	0	0
<b>Total ACL169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	101.37167				0.00	0	0
<b>Total ACL170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.21196				0.00	0	0
<b>Total ACL172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.27894				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.31809				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.23978				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 20/06/2015 Spot Bond				100.00000	0.00000	101.64217				0.00	0	0
<b>Total ACL180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37457				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>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	102.99102				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	101.22568				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	102.37360				0.00	0	0
<b>Total ACL184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	101.31026				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	101.27904				0.00	0	0
<b>Total ACL186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	101.34593				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.36642				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2015 Spot Bond				100.00000	0.00000	101.64523				0.00	0	0
<b>Total ACL191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL191 On 20/12/2015 Spot Bond				100.00000	0.00000	101.89947				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL192 On 20/09/2022 Spot Bond				100.00000	0.00000	101.37124				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.37124				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	101.44322				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	101.28677				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	101.44870				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	103.43949				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	101.44322				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	95.51657				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	101.39806				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	101.38068				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	124.97173				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	125.85618				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	101.20844				0.00	0	0
<b>Total ACL205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	101.19746				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	99.98204				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	101.22725				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	101.24833				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.27894				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	101.21001				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	101.20844				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	101.32079				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	102.24986				0.00	0	30,000,000
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.43288				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	100.42200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ADCB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	103.18740				0.00	0	0
<b>Total ADCP08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01I On 18/11/2016 Spot Bond			100.00000	21.07350	100.00000	21.02245				0.00	0	0
<b>Total AER01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AFS1U On 27/09/2019 Spot Bond			100.00000	13.01232	100.00000	12.97125				0.00	0	0
<b>Total AFS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	99.95925				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	99.95514				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	99.95240				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	100.62721				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	100.68807				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	100.76911				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	100.59922				0.00	0	0
<b>Total AHF3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/04/2016 Spot Bond			7.58500	99.25372	7.58500	99.23342				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	100.76785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AHF3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.89097				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			8.45000	102.00604	8.45000	101.98273				0.00	0	4,439,800,000
<b>Total AIR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,439,800,000</b>
<b>Total For AIR01</b>										<b>0.00</b>	<b>0</b>	<b>4,439,800,000</b>
AIR02 On 30/04/2023 Spot Bond			9.37000	113.93372	9.37000	113.90507				0.00	0	1,099,600,000
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,099,600,000</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>1,099,600,000</b>
AIR03 On 09/03/2016 Spot Bond			7.10000	106.73292	7.10000	106.71235				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>
AIR04 On 29/05/2024 Spot Bond			8.98500	106.06642	8.98500	101.42713				0.00	0	0
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	12.25432	100.00000	12.22704				0.00	0	0
<b>Total AIR04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			9.73500	106.84966	9.73500	101.83496				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			2.67000	165.40987	2.67000	165.37793				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	101.61282				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	101.33556				0.00	0	0
<b>Total ANG011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	101.39587				0.00	0	0
<b>Total ANG012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.17108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total APF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.49838				0.00	0	0
<b>Total APF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN002 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>
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	101.28649				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>
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	99.74443				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>
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	101.16899				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>
ASN008 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>
ASN009 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>
ASN010 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>
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.23978				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>
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	101.47593				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>
ASN013 On 09/12/2015 Spot Bond				100.00000	0.00000	101.73632				0.00	0	0
<b>Total ASN013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN014: On 04/04/2017 Spot Bond				100.00000	0.00000	101.75000				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN015: On 11/04/2017 Spot Bond				100.00000	0.00000	98.23000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN016: On 09/03/2016 Spot Bond				100.00000	0.00000	101.57073				0.00	0	0
<b>Total ASN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN017: On 09/06/2017 Spot Bond				100.00000	0.00000	96.17538				0.00	0	0
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN020: On 07/12/2033 Spot Bond			2.60000	131.52266	2.60000	298.87875				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN022: On 07/07/2017 Spot Bond				100.00000	0.00000	93.55654				0.00	0	0
<b>Total ASN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN023: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN024: On 07/08/2015 Spot Bond				100.00000	0.00000	103.87626				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>
ASN025: On 20/06/2019 Spot Bond				100.00000	0.00000	99.76816				0.00	0	0
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN028: On 14/08/2017 Spot Bond				100.00000	0.00000	98.02156				0.00	0	0
<b>Total ASN031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN031: On 19/09/2017 Spot Bond				100.00000	0.00000	91.02491				0.00	0	0
<b>Total ASN032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN032: On 07/01/2015 Spot Bond				100.00000	0.00000	100.75456				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.80428				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 10/11/2019 Spot Bond				100.00000	0.00000	100.19592				0.00	800,000,000	200,000,000
<b>Total ASN036 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
<b>Total For ASN036</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
ASN03 On 07/12/2033 Spot Bond			2.61500	163.28911	2.61500	208.43131				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35 On 20/12/2016 Spot Bond			100.00000	25.11172	100.00000	24.95313				0.00	0	0
<b>Total ASN35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 20/12/2017 Spot Bond			100.00000	14.75200	100.00000	14.60322				0.00	0	0
<b>Total ASN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39 On 20/12/2017 Spot Bond			100.00000	14.85620	100.00000	14.70637				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40 On 20/12/2017 Spot Bond			100.00000	14.38733	100.00000	14.24223				0.00	0	0
<b>Total ASN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond			100.00000		0.00000	101.36467				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	101.13004				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	101.11435				0.00	0	0
<b>Total BAR003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond			100.00000		0.00000	101.08538				0.00	0	0
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			8.55000	105.36540	8.55000	105.34116				0.00	0	380,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BAW11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>380,000,000</b>
<b>Total For BAW11</b>									<b>0.00</b>	<b>0</b>	<b>380,000,000</b>
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	100.91622			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	101.44622			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	100.72228			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	102.12336			0.00	0	0
<b>Total BAW17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.85447			0.00	0	0
<b>Total BAW18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			9.14000	106.29720	9.14000	106.27124		4,144,076,000,000.00		453,400,000	1,226,700,000
<b>Total BAW19 SPOT</b>								<b>4,144,076,000,000.00</b>		<b>453,400,000</b>	<b>1,226,700,000</b>
<b>Total For BAW19</b>								<b>4,144,076,000,000.00</b>		<b>453,400,000</b>	<b>1,226,700,000</b>
BAW2 On 02/10/2015 Spot Bond			7.30500	105.14765	7.30500	105.12692			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	34.72414	100.00000	34.57144			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	101.15393			0.00	0	0
<b>Total BAW3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			8.40000	105.16879	8.40000	105.14502			0.00	0	0
<b>Total BAW8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA01 On 31/03/2016 Spot Bond			10.97478	103.35603	10.97478	102.82945			0.00	0	0
<b>Total BAYA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA02 On 30/09/2015 Spot Bond			11.02422	101.84729	11.02422	101.77214			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BAYA04 On 30/09/2015 Spot Bond			11.05173	101.80955	11.05173	101.74690				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>
BAYA05 On 30/09/2016 Spot Bond				100.00000	0.00000	101.49895				0.00	0	0
<b>Total BAYA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA06 On 31/12/2015 Spot Bond			11.07899	101.85486	11.07899	101.70527				0.00	0	0
<b>Total BAYA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA07 On 31/12/2017 Spot Bond			11.65429	101.94627	11.65429	101.92691				0.00	0	0
<b>Total BAYA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	101.53282				0.00	0	0
<b>Total BAYA09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.53282				0.00	0	0
<b>Total BAYA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	101.53289				0.00	0	0
<b>Total BAYA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA11 On 31/03/2016 Spot Bond			11.22478	101.28906	11.22478	101.34241				0.00	0	0
<b>Total BAYA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA12 On 31/03/2016 Spot Bond			11.17234	102.58859	11.17234	101.79157				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			11.02422	101.84729	11.02422	101.77214				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			11.05116	102.28624	11.05116	101.96522				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			10.20980	97.85701	10.20980	101.57446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.45837				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.43713				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.43713				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	100.01025				0.00	0	0
<b>Total BAYA20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA21 On 30/06/2017 Spot Bond			10.54679	101.36507	10.54679	101.38372				0.00	0	0
<b>Total BAYA21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA22 On 30/06/2017 Spot Bond			11.17500	101.33725	11.17500	101.30691				0.00	0	0
<b>Total BAYA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA23 On 30/06/2017 Spot Bond				100.00000	0.00000	101.39701				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/09/2017 Spot Bond			11.10000	75.13243	11.10000	99.25867				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/09/2017 Spot Bond				100.00000	0.00000	100.01025				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	101.32981				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.25426				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>
BAYA28 On 31/12/2015 Spot Bond			9.28000	90.30649	9.28000	101.41707				0.00	0	0
<b>Total BAYA28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA29 On 31/12/2018 Spot Bond				100.00000	0.00000					0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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			10.95000	71.84673	10.95000	101.64381				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	101.37693				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	101.41038				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	101.41038				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	99.89176				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	101.36087				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	101.43100				0.00	0	0
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.01024				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	101.43100				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.36355				0.00	0	0
<b>Total BAYA43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.38395				0.00	0	0
<b>Total BAYA44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.43109				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	101.05190				0.00	0	0
<b>Total BAYA46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA46 On 30/09/2015 Spot Bond				100.00000	0.00000	101.12653				0.00	0	0
<b>Total BAYA47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/03/2016 Spot Bond			13.97478	103.73444	13.97478	103.22196				0.00	0	0
<b>Total BAYB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/12/2016 Spot Bond			15.13552	102.51039	15.13552	102.48522				0.00	0	0
<b>Total BAYB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB03 On 31/03/2017 Spot Bond			13.99033	102.38867	13.99033	102.20947				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	101.84354				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.84354				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	101.84354				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>
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	101.90989				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.61070				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC1U On 31/12/2016 Spot Bond			100.00000	23.12734	100.00000	23.08346				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>
BAYD1U On 30/06/2035 Spot Bond			100.00000	21.15101	100.00000	21.09977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2I On 30/06/2035 Spot Bond			100.00000	19.24980	100.00000	19.20317				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.88259	100.00000	11.85381				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.88259	100.00000	11.85381				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.36662	100.00000	14.33181				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.44843	100.00000	12.41827				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	100.60840				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	100.56653				0.00	0	0
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.79345				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	100.84010				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	8.10212	100.00000	8.08228				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	8.10212	100.00000	8.08228				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>
BCP86I On 19/11/2014 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BCP86U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP86U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP87I On 05/12/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052				0.00	0	0
<b>Total BCP87U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP87U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP88I On 23/01/2015 Spot Bond			100.00000	85.08159	100.00000	84.88372				0.00	0	0
<b>Total BCP88U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP88U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			2.02000	104.66710	2.02000	181.57244				0.00	0	0
<b>Total BD0202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			7.89000	99.18291	7.89000	158.69917				0.00	0	0
<b>Total BD0205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			7.89000	100.49762	7.89000	159.00106				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			8.27500	99.48237	8.27500	99.46020				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	101.61585				0.00	0	0
<b>Total BD311E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BEER02 On 28/03/2018 Spot Bond			7.55000	99.79080	7.55000	99.77037				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	101.53501				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	100.60185				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	100.61361				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	100.65280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.69195				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	100.80112				0.00	0	0
<b>Total BG22D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22Y1 On 21/07/2016 Spot Bond			100.00000	22.55439	100.00000	22.49975				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	100.00000				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	100.41662				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	100.42470				0.00	0	0
<b>Total BG32A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.42740				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	100.45969				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	100.50269				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	22.06737	100.00000	22.01392				0.00	0	0
<b>Total BG32DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32Y1 On 30/10/2016 Spot Bond			100.00000	22.06737	100.00000	22.01392				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	101.30729				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.40472				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	101.43128				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			7.95000	103.35199	7.95000	103.32973				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	101.51096				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	101.65243				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	15.77961	100.00000	15.74096				0.00	0	0
<b>Total BG42DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42Y On 15/03/2017 Spot Bond			100.00000	15.77961	100.00000	15.74096				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>
BGL01 On 19/11/2024 Spot Bond			100.00000	9.46085	100.00000	6.70371				0.00	0	37,000,000,000
<b>Total BGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,000,000,000</b>
<b>Total For BGL01</b>										<b>0.00</b>	<b>0</b>	<b>37,000,000,000</b>
BGL02 On 19/11/2024 Spot Bond			10.84000	99.99908	10.84000	99.96992				0.00	0	13,000,000,000
<b>Total BGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
<b>Total For BGL02</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
BID04 On 23/11/2017 Spot Bond			100.00000		0.00000	99.77290				0.00	0	0
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.02459				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			8.26000	68.89326	8.26000	105.66405				0.00	0	4,630,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,630,200,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>4,630,200,000</b>
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	98.59623				0.00	0	0
<b>Total BIDC41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC42 On 14/01/2015 Spot Bond				100.00000	0.00000	98.60170				0.00	0	0
<b>Total BIDC42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	96.97588				0.00	0	0
<b>Total BIDC43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	99.96645				0.00	0	0
<b>Total BLG1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	99.96059				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	99.96351				0.00	0	0
<b>Total BLG1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	99.96170				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	99.95842				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	99.94473				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	99.92550				0.00	0	0
<b>Total BLG1F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR11L On 19/06/2015 Spot Bond			100.00000	63.76390	100.00000	63.60773				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	100.55186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.56744				0.00	0	0
<b>Total BSR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	97.81296				0.00	0	0
<b>Total BTC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC003 On 01/12/2014 Spot Bond				100.00000	0.00000	99.79483				0.00	0	0
<b>Total BTC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC004 On 19/01/2015 Spot Bond				100.00000	0.00000	97.60597				0.00	0	0
<b>Total BTC004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	93.59669				0.00	0	0
<b>Total BTC005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC006 On 22/01/2015 Spot Bond				100.00000	0.00000	98.89987				0.00	0	0
<b>Total BTC006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC007 On 28/01/2015 Spot Bond				100.00000	0.00000	98.79694				0.00	0	0
<b>Total BTC007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC008 On 02/02/2015 Spot Bond				100.00000	0.00000	98.71144				0.00	0	0
<b>Total BTC008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01U On 30/09/2016 Spot Bond			100.00000	27.98110	100.00000	27.91330				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	101.32161				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	99.99988				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>
CBL08 On 02/11/2016 Spot Bond			9.10000	109.44153	9.10000	109.41463				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CBL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	106.08487				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			9.00000	102.43738	9.00000	102.41247				0.00	0	620,000,000
<b>Total CBL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For CBL11</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
CBL12 On 06/09/2018 Spot Bond			12.15000	99.84088	12.15000	99.80834				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	100.46229				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			11.11000	104.89148	11.11000	104.86066				0.00	0	0
<b>Total CBL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.08255				0.00	520,000,000	300,000,000
<b>Total CBL15 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>300,000,000</b>
<b>Total For CBL15</b>										<b>0.00</b>	<b>520,000,000</b>	<b>300,000,000</b>
CBL16 On 18/05/2017 Spot Bond			8.99000	101.03696	8.99000	101.01241				0.00	0	0
<b>Total CBL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.38484				0.00	0	0
<b>Total CBL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			11.55000	100.88010	11.55000	100.84932				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	100.97570				0.00	30,000,000	30,000,000
<b>Total CBL19 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>30,000,000</b>
<b>Total For CBL19</b>										<b>0.00</b>	<b>30,000,000</b>	<b>30,000,000</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.89779				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	100.26930				0.00	0	320,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CBL21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For CBL21</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
CBL22 On 06/05/2020 Spot Bond			9.89000	94.56271	9.89000	94.53749				0.00	0	0
<b>Total CBL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			9.74000	121.34881	9.74000	121.31729				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			10.02000	114.76127	10.02000	114.73061				0.00	0	0
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT03 On 15/03/2025 Spot Bond			8.90000	117.05950	8.90000	117.03135				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	102.26332				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			11.30000	102.64767	11.30000	102.61650				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>
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	103.14870				0.00	0	0
<b>Total CGR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.20836				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	101.26283				0.00	0	0
<b>Total CGR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.47984				0.00	0	0
<b>Total CGR16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.69599				0.00	0	0
<b>Total CGR17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	101.22425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CGR8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.92636				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	101.22819				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	101.27533				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	101.32963				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	99.96518				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	99.96554				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	99.96362				0.00	0	0
<b>Total CLN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	100.03489				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	101.33508				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	102.07084				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>
CLN184 On 01/07/2021 Spot Bond			10.11000	103.87909	10.11000	103.85125				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN188 On 06/07/2016 Spot Bond				100.00000	0.00000	100.93121				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 23/08/2016 Spot Bond			2.76000	121.43817	2.76000	121.41452				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	104.03475				0.00	0	0
<b>Total CLN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 29/08/2021 Spot Bond			3.14000	118.55103	3.14000	121.34514				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 31/08/2016 Spot Bond			8.25000	101.82539	8.25000	101.80266				0.00	0	0
<b>Total CLN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2021 Spot Bond			2.81000	128.94598	2.81000	123.07056				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2016 Spot Bond			2.40000	126.53095	2.40000	120.76690				0.00	0	0
<b>Total CLN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	101.86125				0.00	0	0
<b>Total CLN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 17/10/2016 Spot Bond			8.35000	101.07666	8.35000	101.05395				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>
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	100.63991				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>
CLN22 On 20/10/2016 Spot Bond				100.00000	0.00000	100.65506				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>
CLN22 On 20/10/2016 Spot Bond			8.40000	101.14891	8.40000	101.12606				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>
CLN22 On 20/10/2016 Spot Bond			8.40000	101.14891	8.40000	101.12606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.45000	104.30612	8.45000	104.28253				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	101.36663				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	101.50223				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	100.74714				0.00	0	0
<b>Total CLN230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.74714				0.00	0	0
<b>Total CLN231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	100.02037				0.00	0	0
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	101.38491				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	99.90316				0.00	0	0
<b>Total CLN240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	99.89673				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN241 On 24/02/2019 Spot Bond			9.35000	102.20923	9.35000	102.18385				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN242 On 24/02/2019 Spot Bond			9.35000	102.20923	9.35000	102.18385				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	99.88359				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	99.88327				0.00	0	0
<b>Total CLN245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	62.50500				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	101.45585				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 26/03/2015 Spot Bond				100.00000	0.00000	101.27937				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	101.34437				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	101.34779				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	101.27937				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	101.27937				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	101.33307				0.00	0	0
<b>Total CLN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	102.14407				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	101.73816				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	102.25120				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.25120				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.25120				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.63872				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2019 Spot Bond			8.88000	104.17218	8.88000	104.14718				0.00	0	0
<b>Total CLN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.31102				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.54801				0.00	0	0
<b>Total CLN269 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN269</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.64451				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.63692				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.69540				0.00	0	0
<b>Total CLN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	99.90243				0.00	0	0
<b>Total CLN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	99.85951				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.87772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	103.41912				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	102.61610				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	101.43775				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	101.22889				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	101.22411				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	100.58434				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	102.23496				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	101.58293				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	101.35442				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	103.77318				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	101.24175				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.33977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.12260				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	101.45651				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	101.24178				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	101.24178				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	101.22970				0.00	0	0
<b>Total CLN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	129.72785				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	102.77269				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	130.15965				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	129.15654				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	129.84228				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	126.27725				0.00	0	0
<b>Total CLN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	126.48686				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	100.11817				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond			10.52500	96.48978	10.52500	94.89509				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			11.04500	95.88188	11.04500	96.38743				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	101.17598				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	101.46198				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	100.11554				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	100.56361				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	100.45034				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	102.43718	8.80500	100.45328				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	101.28677				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	100.56913				0.00	0	0
<b>Total CLN323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	122.81434				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.34469				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	101.36816				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	101.45885				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	101.39823				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	99.78205				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	101.93375				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	79.45038				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	101.52437				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	101.17598				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	111.91187				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	111.95752				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.48722				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2018 Spot Bond				100.00000	0.00000	101.68829				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 30/06/2017 Spot Bond				100.00000	0.00000	101.18270				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/06/2017 Spot Bond				100.00000	0.00000	101.92195				0.00	0	0
<b>Total CLN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2023 Spot Bond				100.00000	0.00000	101.58716				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2018 Spot Bond				100.00000	0.00000	101.22461				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2023 Spot Bond				100.00000	0.00000	101.41508				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 28/07/2017 Spot Bond				100.00000	0.00000	100.48255				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 10/02/2016 Spot Bond				100.00000	0.00000	100.19623				0.00	0	0
<b>Total CLN347 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN347</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 30/06/2017 Spot Bond				100.00000	0.00000	101.14910				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 28/10/2018 Spot Bond				100.00000	0.00000	100.46461				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 28/05/2019 Spot Bond				100.00000	0.00000	101.73982				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 20/12/2018 Spot Bond				100.00000	0.00000	101.86701				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN355 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN355</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	100.42510				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	100.54576				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	101.17395				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	101.17162	10.55000	101.66090				0.00	0	0
<b>Total CLN361 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN361</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN361 On 20/03/2024 Spot Bond			9.70500	106.27071	9.70500	106.77704				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	101.26533				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.32253				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			11.84500	107.73883	11.84500	108.35018				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	100.34764				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond			11.87500	108.13014	11.87500	108.02850				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			10.30500	107.59091	10.30500	107.50282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.34764				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	100.52572				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	101.55258				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	101.43228				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	101.45885				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	101.28677				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	101.22567				0.00	0	0
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 20/03/2021 Spot Bond			9.19000	104.89753	9.19000	104.81944				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	101.44638				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	101.41978				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	101.74755	10.55000	101.71866				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	101.82079	11.00000	99.14507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.58622				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	101.44322				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	100.58466				0.00	0	0
<b>Total CLN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 20/09/2024 Spot Bond			11.63500	104.29712	11.63500	104.19941				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	101.58068				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	101.28677				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	92.17111				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.37286				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.32577				0.00	0	0
<b>Total CLN389 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.84670				0.00	0	0
<b>Total CLN390 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN390</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	100.66532				0.00	0	0
<b>Total CLN391 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN391</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	100.54144				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN392 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN392</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	87.73718				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.57304				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	39.69692	7.01000	40.30798				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	167.13679				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			8.27500	99.48237	8.27500	142.83059				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			7.89000	36.04768	7.89000	158.69917				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			7.89000	36.47773	7.89000	159.00106				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	93.58621				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	93.53137				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	100.92187				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	100.92187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLNF04 On 20/09/2016 Spot Bond				100.00000	0.00000	101.38237				0.00	0	0
<b>Total CLNF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	101.29406				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>
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31146				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>
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	100.90947				0.00	0	0
<b>Total CLNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31026				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>
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	100.56361				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>
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	101.19434				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>
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	101.25545				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>
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.24761				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>
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	101.25545				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	99.83996				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	100.83549				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total COH002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			8.87000	107.12513	8.87000	105.44305				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			8.35000	106.08187	8.35000	106.05816				0.00	0	1,002,800,000
<b>Total COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,002,800,000</b>
<b>Total For COJ04</b>										<b>0.00</b>	<b>0</b>	<b>1,002,800,000</b>
COJ05 On 05/06/2023 Spot Bond			9.83000	119.10651	9.83000	119.07529				0.00	0	20,000,000,000
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
COJ06 On 09/12/2015 Spot Bond			8.10500	107.51687	8.10500	107.49353				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			9.40000	108.18074	9.40000	108.15328				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			9.48500	108.85427	9.48500	108.82671				0.00	0	0
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT01 On 03/04/2023 Spot Bond			9.83500	97.10955	9.83500	97.08394				0.00	0	0
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			10.62000	98.35642	10.62000	98.32846				0.00	0	0
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT03 On 05/06/2028 Spot Bond			10.62000	96.10060	10.62000	96.07344				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	99.83129				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	99.81784				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	101.67804				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CPL005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.66947				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>
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	99.88490				0.00	0	0
<b>Total CPL021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.21147				0.00	0	0
<b>Total CPL022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	100.61130				0.00	0	0
<b>Total CPL023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.16500	99.82415	11.16500	103.29152				0.00	0	0
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN38U On 10/06/2018 Spot Bond			100.00000	13.28784	100.00000	13.25529				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	4.57809	100.00000	4.56364				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	13.54063	100.00000	13.49788				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	100.47389				0.00	0	0
<b>Total DENG43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			7.67500	99.80589	7.67500	98.89628				0.00	0	0
<b>Total DENG44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	99.96526				0.00	0	0
<b>Total DENG52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	99.89504				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DENG53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	101.35337				0.00	0	0
<b>Total DENG54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLT01L On 28/11/2014 Spot Bond			100.00000	97.85523	100.00000	97.59358				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>
DLT02L On 06/11/2015 Spot Bond			100.00000	48.03984	100.00000	47.67926				0.00	0	0
<b>Total DLT02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLT02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond			100.00000		0.00000	101.49664				0.00	0	0
<b>Total DLTB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond			100.00000		0.00000	100.91997				0.00	0	0
<b>Total DLTB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC04 On 28/11/2014 Spot Bond			100.00000		0.00000	103.09942				0.00	0	0
<b>Total DLTC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC06 On 13/01/2015 Spot Bond			100.00000		0.00000	102.40674				0.00	0	0
<b>Total DLTC06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC07 On 04/02/2015 Spot Bond			100.00000		0.00000	102.02620				0.00	0	0
<b>Total DLTC07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL002 On 15/07/2018 Spot Bond			100.00000		0.00000	98.10911				0.00	0	0
<b>Total DOL002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL003 On 20/09/2018 Spot Bond			100.00000		0.00000	101.68518				0.00	0	0
<b>Total DOL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL004 On 24/01/2019 Spot Bond			100.00000		0.00000	100.91234				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>
DOL005 On 22/03/2019 Spot Bond			100.00000		0.00000	101.89537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
DOL00:On 20/06/2019 Spot Bond				100.00000	0.00000	101.46667				0.00	0	0
<b>Total DOL007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.42713				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>
DV2021On 18/06/2021 Spot Bond			8.39000	106.99722	8.39000	106.97319				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			7.20000	110.37099	7.20000	110.34966				0.00	0	0
<b>Total DV21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			8.18000	107.97796	8.18000	107.95443				0.00	0	1,518,300,000
<b>Total DV22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,518,300,000</b>
<b>Total For DV22</b>										<b>0.00</b>	<b>0</b>	<b>1,518,300,000</b>
DV23 On 27/02/2023 Spot Bond			8.88500	108.71664	8.88500	108.69096	32,757,218,000.00			3,686,800	3,686,800	1,450,243,400
<b>Total DV23 SPOT</b>							<b>32,757,218,000.00</b>			<b>3,686,800</b>	<b>3,686,800</b>	<b>1,450,243,400</b>
<b>Total For DV23</b>							<b>32,757,218,000.00</b>			<b>3,686,800</b>	<b>3,686,800</b>	<b>1,450,243,400</b>
DV24 On 18/02/2024 Spot Bond			9.11500	105.98920	9.11500	105.96353				0.00	0	65,000,000,000
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000,000</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000,000</b>
DV29 On 18/02/2029 Spot Bond			9.28500	108.91946	9.28500	108.89259				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	101.30682				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	101.21483				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	101.04885				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	100.93850				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DVC006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00 On 15/09/2015 Spot Bond				100.00000	0.00000	101.20404			0.00	0	0
<b>Total DVC007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.12968			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	101.18902			0.00	0	0
<b>Total DVF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.00412			0.00	0	0
<b>Total DVF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			7.66500	130.57820	7.66500	130.55151			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	92.71236			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>
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total EFC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total EFC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total EFC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			0.20000	102.87668	0.20000	136.80324			0.00	0	1,200,000,000
<b>Total EL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For EL15</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
EL28 On 02/05/2028 Spot Bond			2.06000	123.25837	2.05000	123.37726		3,296,000,000,000.00		1,600,000,000	4,005,000,000
<b>Total EL28 SPOT</b>								<b>3,296,000,000,000.00</b>		<b>1,600,000,000</b>	<b>4,005,000,000</b>
<b>Total For EL28</b>								<b>3,296,000,000,000.00</b>		<b>1,600,000,000</b>	<b>4,005,000,000</b>
EL29 On 19/11/2029 Spot Bond			2.05000	111.01733	2.05000	110.99771		3,895,000,000,000.00		1,900,000,000	6,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total EL29 SPOT</b>									<b>3,895,000,000,000.00</b>	<b>1,900,000,000</b>	<b>6,000,000,000</b>
<b>Total For EL29</b>									<b>3,895,000,000,000.00</b>	<b>1,900,000,000</b>	<b>6,000,000,000</b>
EL30 On 29/07/2030 Spot Bond			2.07000	111.84237	2.07000	111.82264			2,691,000,000,000.00	1,300,000,000	15,550,000,000
<b>Total EL30 SPOT</b>									<b>2,691,000,000,000.00</b>	<b>1,300,000,000</b>	<b>15,550,000,000</b>
<b>Total For EL30</b>									<b>2,691,000,000,000.00</b>	<b>1,300,000,000</b>	<b>15,550,000,000</b>
EL31 On 02/06/2031 Spot Bond			2.19000	102.99621	2.19000	102.97769			38,325,000,000,000.00	17,500,000,000	21,500,000,000
<b>Total EL31 SPOT</b>									<b>38,325,000,000,000.00</b>	<b>17,500,000,000</b>	<b>21,500,000,000</b>
<b>Total For EL31</b>									<b>38,325,000,000,000.00</b>	<b>17,500,000,000</b>	<b>21,500,000,000</b>
EMM01 On 28/07/2020 Spot Bond			9.29000	108.78622	9.29000	108.75938			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			9.14000	109.49284	9.14000	109.46581			0.00	0	0
<b>Total EMM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			9.67000	102.75540	9.67000	102.72860			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			9.91000	94.54680	9.91000	96.63412			0.00	0	0
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			10.06000	105.56605	10.06000	103.80854			0.00	0	4,333,332,900
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,333,332,900</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>4,333,332,900</b>
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.05409			0.00	0	0
<b>Total EPF001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	99.81070			0.00	0	0
<b>Total EPF002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.39615			0.00	0	0
<b>Total EPF003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.27443			0.00	0	0
<b>Total EPF004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.26388			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EPF005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC11 On 19/11/2014 Spot Bond				100.00000	0.00000	101.67480				0.00	0	0
<b>Total EPFC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.04958				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>
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.25003				0.00	0	0
<b>Total EPFC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ209L On 11/06/2015 Spot Bond			100.00000	63.99447	100.00000	63.79248				0.00	0	0
<b>Total EQ209U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ209U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ212L On 12/02/2015 Spot Bond			100.00000	87.08379	100.00000	86.89027				0.00	0	0
<b>Total EQ212U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ212U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS01 On 18/11/2014 Spot Bond			3.00000	129.58206	3.00000	129.57713				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			11.08500	106.01585	11.08500	105.98477				0.00	0	0
<b>Total EQS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	103.37853				0.00	0	500,000,000
<b>Total EQS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For EQS04</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	99.32376				0.00	0	0
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.20093				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			9.53000	98.49920	9.53000	98.47401				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	100.97926				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.84055				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	100.00000				0.00	0	0
<b>Total ERS3A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.04000				0.00	0	0
<b>Total ERS3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.04263				0.00	0	0
<b>Total ERS3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	100.39674				0.00	0	0
<b>Total ERSA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.03924				0.00	0	0
<b>Total ERSA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.04084				0.00	0	0
<b>Total ERSA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.03894				0.00	0	0
<b>Total ERSA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.04026				0.00	0	0
<b>Total ERSA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.03643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERSA18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.03589			0.00	0	0
<b>Total ERSA19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			7.10000	102.21086	7.10000	102.19127			0.00	0	200,000,000
<b>Total ES15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ES15</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ES18 On 20/04/2018 Spot Bond			7.49000	105.99364	7.49000	105.97222		26,186,538,000.00	3,496,200	1,111,148,100	
<b>Total ES18 SPOT</b>								<b>26,186,538,000.00</b>	<b>3,496,200</b>	<b>1,111,148,100</b>	
<b>Total For ES18</b>								<b>26,186,538,000.00</b>	<b>3,496,200</b>	<b>1,111,148,100</b>	
ES23 On 25/01/2023 Spot Bond			8.26500	113.35183	8.26500	113.32688		35,587,437,000.00	4,305,800	4,642,355,000	
<b>Total ES23 SPOT</b>								<b>35,587,437,000.00</b>	<b>4,305,800</b>	<b>4,642,355,000</b>	
<b>Total For ES23</b>								<b>35,587,437,000.00</b>	<b>4,305,800</b>	<b>4,642,355,000</b>	
ES26 On 02/04/2026 Spot Bond			8.60000	95.66884	8.60000	95.64671		59,718,400,000.00	6,944,000	3,200,000,000	
<b>Total ES26 SPOT</b>								<b>59,718,400,000.00</b>	<b>6,944,000</b>	<b>3,200,000,000</b>	
<b>Total For ES26</b>								<b>59,718,400,000.00</b>	<b>6,944,000</b>	<b>3,200,000,000</b>	
ES33 On 15/09/2033 Spot Bond			9.34500	85.14448	9.35000	85.08459		93,513,546,000.00	10,006,800	138,906,303,400	
<b>Total ES33 SPOT</b>								<b>93,513,546,000.00</b>	<b>10,006,800</b>	<b>138,906,303,400</b>	
<b>Total For ES33</b>								<b>93,513,546,000.00</b>	<b>10,006,800</b>	<b>138,906,303,400</b>	
ES42 On 25/04/2042 Spot Bond			9.43000	91.52074	9.43000	91.49757		37,720,000,000,000.00	4,000,000,000	46,000,000,000	
<b>Total ES42 SPOT</b>								<b>37,720,000,000,000.00</b>	<b>4,000,000,000</b>	<b>46,000,000,000</b>	
<b>Total For ES42</b>								<b>37,720,000,000,000.00</b>	<b>4,000,000,000</b>	<b>46,000,000,000</b>	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.00001		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	99.99991		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	99.90098		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	100.68872		0.00	0	0	
<b>Total FIFB02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FIFB02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.15640		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC11 On 02/12/2014 Spot Bond				100.00000	0.00000	101.45716				0.00	0	0
<b>Total FIFC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	101.33274				0.00	0	0
<b>Total FIFC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	100.81376				0.00	0	0
<b>Total FIFC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	10.71934	100.00000	10.69337				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	10.43218	100.00000	10.40691				0.00	0	0
<b>Total FR003U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.36919				0.00	0	0
<b>Total FR2A4A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.92491				0.00	0	0
<b>Total FR2A4B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.52849				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>
FR2A4D On 15/09/2023 Spot Bond				100.00000	0.00000	101.63464				0.00	0	0
<b>Total FR2A4D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			9.05000	101.67289	9.05000	101.64830				0.00	0	3,033,333,300
<b>Total FRB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,033,333,300</b>
<b>Total For FRB05</b>										<b>0.00</b>	<b>0</b>	<b>3,033,333,300</b>
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.32284				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	101.32277				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.51140				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	104.98665				0.00	200,000,000	200,000,000
<b>Total FRB11 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For FRB11</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.79556				0.00	0	1,500,000,000
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.82538				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			9.89000	105.41158	9.89000	105.15718				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			10.75000	109.00789	10.75000	108.97671				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	101.46113				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			2.11000	132.46529	2.11000	133.33031				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	129.90061	2.15000	280.41998				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			2.36500	104.83960	2.36500	111.42317				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			2.40000	102.63712	2.40000	161.44301				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			2.24000	120.24073	2.24000	219.79075				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN0:On 15/09/2015 Spot Bond			7.33500	107.24098	7.33500	107.21964				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			7.78700	63.63697	7.78700	62.99593				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			9.45200	40.76004	9.45200	39.85137				0.00	0	0
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0:On 10/12/2024 Spot Bond			9.69000	39.45742	9.69000	38.53244				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	78.15846	100.00000	77.99145				0.00	0	0
<b>Total FRC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC03:On 27/03/2015 Spot Bond			100.00000	80.47434	100.00000	80.31110				0.00	0	0
<b>Total FRC03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10:On 03/06/2021 Spot Bond				100.00000	0.00000	102.17923				0.00	0	0
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10:On 20/06/2017 Spot Bond				100.00000	0.00000	101.54013				0.00	0	0
<b>Total FRC109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	101.33513				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	101.46446				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	100.00000	7.47000	98.00000				0.00	0	0
<b>Total FRC115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11:On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.44322				0.00	0	0
<b>Total FRC118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37598				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.61459				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.41978				0.00	0	0
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.50885				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.85648				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	101.80201				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	19.06509	100.09221	19.01836				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	101.28991				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	111.40974				0.00	0	0
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.71326				0.00	0	0
<b>Total FRC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	103.97801				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	101.43283				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	101.44863				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.32403				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	101.34939				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	101.76309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.32592				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	58.91810	13.22500	58.89705				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.25075				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.25231				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	101.83953				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	101.30870				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			3.59500	96.39980	3.59500	99.71203				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	101.36503				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	101.36503				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	99.95294				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	101.17598				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	99.39171				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	101.28677				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>
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.25702				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>
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	100.33056				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>
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.46980				0.00	0	0
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	100.18926				0.00	0	0
<b>Total FRC180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	100.32714				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.56293				0.00	0	0
<b>Total FRC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	101.68518				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	101.33687				0.00	0	0
<b>Total FRC184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.65164				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	101.24292				0.00	0	0
<b>Total FRC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	101.34939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC188(On 20/03/2019 Spot Bond				100.00000	0.00000	101.34939				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC189(On 14/03/2016 Spot Bond				100.00000	0.00000	101.30734				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>
FRC190(On 02/04/2017 Spot Bond				100.00000	0.00000	101.01070				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>
FRC191(On 02/04/2019 Spot Bond				100.00000	0.00000	101.06547				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>
FRC192(On 08/04/2016 Spot Bond				100.00000	0.00000	101.19322				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>
FRC193(On 08/04/2016 Spot Bond				100.00000	0.00000	100.83999				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>
FRC194(On 20/06/2024 Spot Bond				100.00000	0.00000	101.42447				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC195(On 09/04/2016 Spot Bond				100.00000	0.00000	100.82325				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	101.17516				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	100.80052				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	100.80269				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	100.73332				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.66641				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	100.73332				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	100.66373				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	100.29360				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	100.43845	8.75000	97.75854				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	103.16408				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	9.58023	100.00000	9.54999				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC207 On 20/09/2021 Spot Bond			100.00000	8.75319	100.00000	8.72556				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>
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	101.19407				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC209 On 20/12/2019 Spot Bond			100.00000	1.48375	100.00000	1.47605				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.11952				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC210 On 29/10/2017 Spot Bond			100.00000	22.83317	100.00000	22.66178				0.00	0	0
<b>Total FRC211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.26339				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/06/2021 Spot Bond			100.00000	0.42524	100.00000	0.41953				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond			100.00000	20.88052	100.00000	20.72379				0.00	0	0
<b>Total FRC214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.26335				0.00	0	0
<b>Total FRC215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond			100.00000	9.74837	100.00000	9.67520				0.00	0	0
<b>Total FRC216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.26270				0.00	0	0
<b>Total FRC217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.24948				0.00	0	0
<b>Total FRC218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.33153				0.00	0	0
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.31124				0.00	0	0
<b>Total FRC220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 31/01/2022 Spot Bond			2.92000	99.39392	2.92000	126.54134				0.00	0	0
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.18557				0.00	0	0
<b>Total FRC222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.18315				0.00	0	0
<b>Total FRC223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC224 On 10/11/2016 Spot Bond				100.00000	0.00000	100.18315			0.00	0	0
<b>Total FRC224 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC224</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC225 On 20/05/2020 Spot Bond			100.00000	1.56250	100.00000	0.00000			0.00	0	0
<b>Total FRC225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.43753			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	101.42968			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	101.63762			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	100.50034			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			3.45000	117.11803	3.45000	122.31322			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	101.45490			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	101.46909			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			3.50000	107.67753	3.50000	121.92276			0.00	0	0
<b>Total FRC69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			3.48000	105.29270	3.48000	122.07878			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			2.78000	102.12602	2.78000	127.36092			0.00	0	0
<b>Total FRC72 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC74 On 20/09/2016 Spot Bond			2.85000	101.39554	2.85000	134.61378				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	100.56078				0.00	0	0
<b>Total FRC76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.27194				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	101.44548				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	102.20550				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	101.67867				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	101.61883				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	101.38537				0.00	0	0
<b>Total FRC94A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.38381				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	102.50521				0.00	0	0
<b>Total FRC97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD00/ On 14/03/2016 Spot Bond				100.00000	0.00000	101.26304				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	10.53806	100.00000	10.51224				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD02I On 01/06/2016 Spot Bond			100.00000	25.51676	100.00000	25.45427			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>
FRD04I On 04/07/2015 Spot Bond			100.00000	59.42146	100.00000	61.51094			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>
FRD09I On 26/06/2017 Spot Bond			100.00000	16.96820	100.00000	16.91465			0.00	0	0
<b>Total FRD09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD12I On 20/03/2018 Spot Bond			100.00000	6.00298	100.00000	100.00000			0.00	0	0
<b>Total FRD12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRI15 On 14/03/2015 Spot Bond			4.92000	151.22723	4.92000	151.18898			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	101.08402			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	101.66326			0.00	0	0
<b>Total FRJ16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.72485			0.00	0	0
<b>Total FRJ17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.04607			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	100.95108			0.00	0	0
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.99587			0.00	0	0
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.74925			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10( On 15/01/2024 Spot Bond			1.92800	84.01617	1.92800	107.56326			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10( On 31/01/2038 Spot Bond			2.38000	103.69187	2.38000	136.16267			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10( On 21/01/2017 Spot Bond				100.00000	0.00000	100.58049			0.00	0	0
<b>Total FRS102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10( On 23/01/2024 Spot Bond			10.38000	100.78275	10.38000	100.75470			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10( On 23/01/2024 Spot Bond			10.38000	100.78275	10.38000	100.75470			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10( On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000			0.00	0	0
<b>Total FRS105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10( On 30/01/2016 Spot Bond				100.00000	0.00000	100.47998			0.00	0	0
<b>Total FRS107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10( On 31/01/2038 Spot Bond			2.52000	101.21903	2.52000	109.87102			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>
FRS10( On 07/12/2033 Spot Bond			2.55000	209.45956	2.55000	210.34745			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>
FRS11( On 31/01/2038 Spot Bond			2.49000	110.47707	2.49000	110.45635			0.00	0	0
<b>Total FRS110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.81536			0.00	0	0
<b>Total FRS111 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS111</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 07/12/2033 Spot Bond			2.58000	208.57200	2.58000	209.46038			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.54316				0.00	0	0
<b>Total FRS113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2025 Spot Bond			2.45000	110.58640	2.45000	110.56577				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/03/2038 Spot Bond			2.58000	108.73219	2.58000	108.71153				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.97814				0.00	0	0
<b>Total FRS116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	50.08800				0.00	0	0
<b>Total FRS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.23579				0.00	0	0
<b>Total FRS118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			2.68500	107.36956	2.68500	106.71785				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			2.70000	113.99230	2.70000	260.94892				0.00	0	0
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			2.75000	112.05715	2.75000	259.12713				0.00	0	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			2.38000	97.10145	2.38000	97.41534				0.00	0	0
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 07/12/2033 Spot Bond			2.78000	159.53594	2.78000	203.66345				0.00	0	0
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.66000	125.19421	2.66000	270.25642				0.00	0	0
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37 On 07/12/2023 Spot Bond			2.16000	129.80629	2.16000	280.21629			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	123.22815	2.88000	266.01071			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			2.58000	101.94479	2.58000	129.34175			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	100.49210			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			2.11000	133.35397	2.11000	129.25351			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	100.67426			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	100.93335			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	100.32335			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			2.36000	110.02347	2.36000	110.00322			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	20.21719	104.97509	20.16548			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	24.54779	101.07593	24.48709			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	16.42815	100.44759	16.38775			0.00	0	0
<b>Total FRS74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS76 On 18/06/2017 Spot Bond			100.76967	22.84461	100.76967	22.78828				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			2.07000	117.84245	2.07000	117.82161				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			2.31000	97.80562	2.31000	111.98194				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	98.62979				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			2.34000	97.53916	2.34000	111.67677				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	101.98784				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	127.93710	2.36000	349.91972				0.00	0	0
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.19216				0.00	0	0
<b>Total FRS94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.82737				0.00	1,600,000,000	400,000,000
<b>Total FRS96 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</b>
<b>Total For FRS96</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15 On 14/03/2015 Spot Bond			6.52500	102.29037	6.52500	102.27246			0.00	0	100,000,000
<b>Total FRX15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRX15</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRX16 On 15/09/2016 Spot Bond			7.54000	102.20939	7.54000	102.18849			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			7.85000	103.14575	7.85000	103.12381			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			8.00000	108.36316	8.00000	108.33981			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			8.48500	102.18079	8.48500	102.15733			0.00	0	808,400,000
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>808,400,000</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>808,400,000</b>
FRX20 On 01/10/2020 Spot Bond			8.72000	101.31883	8.72000	101.29508			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			9.32500	92.76623	9.32500	92.74288			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			9.39000	113.50224	9.39000	113.47379			0.00	0	0
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			9.71000	100.98595	9.71000	99.79616			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			10.06500	97.84441	10.06500	97.81831			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			10.03500	81.55211	10.03500	81.53018			0.00	0	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	101.09828			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.13780			0.00	0	0
<b>Total FS1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.15359			0.00	0	0
<b>Total FS1A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.19303			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	101.25617			0.00	0	0
<b>Total FS1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.30350			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	101.50850			0.00	0	0
<b>Total FS1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FS2A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	99.98296			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	99.98204			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	99.98188			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	99.98129			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	99.98045			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	99.97975				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	99.97668				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	100.99790				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	101.14819				0.00	0	0
<b>Total GFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			8.75000	102.57980	8.75000	102.55567				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>
GPT31 On 05/02/2015 Spot Bond				100.00000	0.00000	100.57637				0.00	0	0
<b>Total GPT31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT31</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	100.44308				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	100.45229				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	100.47006				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.49210			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	100.52267			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	101.52949			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	100.82002			0.00	0	0
<b>Total GRT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<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	100.72669			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	102.47070			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	100.60908			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	101.45444			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	99.95901			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	101.15481			0.00	100,000,000	100,000,000
<b>Total GRT08 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For GRT08</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	99.91342				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	101.01531				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	102.30378				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	100.58284				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>
HIL01U On 21/11/2019 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HIL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.89811				0.00	0	0
<b>Total HILB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.36932				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	100.33104				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	100.33491				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>
HILC16 On 22/01/2015 Spot Bond				100.00000	0.00000	100.61514				0.00	0	0
<b>Total HILC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC17 On 05/02/2015 Spot Bond				100.00000	0.00000	100.58179				0.00	0	0
<b>Total HILC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC17</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.63937				0.00	0	0
<b>Total HMS1B8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond			7.28368	101.68991	7.28368	98.08478				0.00	0	0
<b>Total HMS1B9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.66777				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			8.28421	101.29985	8.28421	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	100.70426				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			8.73463	101.33713	8.73463	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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.74883				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>
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1G2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.71726				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	100.81672				0.00	0	0
<b>Total HPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.84498				0.00	0	0
<b>Total HPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.24385				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			8.78000	104.74176	8.78000	104.71730				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			7.90500	111.27652	7.90500	111.25308				0.00	0	930,000,000
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>930,000,000</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>930,000,000</b>
HWAY2 On 07/12/2023 Spot Bond			1.97000	131.61277	1.97000	284.11745				0.00	0	9,800,000,000
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,800,000,000</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>9,800,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			1.97000	134.52601	1.97000	290.40636				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			9.32500	102.11939	9.32500	102.09410			18,650,000,000,000.00	2,000,000,000	4,823,600,000
<b>Total HWAY34 SPOT</b>									<b>18,650,000,000,000.00</b>	<b>2,000,000,000</b>	<b>4,823,600,000</b>
<b>Total For HWAY34</b>									<b>18,650,000,000,000.00</b>	<b>2,000,000,000</b>	<b>4,823,600,000</b>
HWAY3 On 31/07/2035 Spot Bond			9.23500	102.92767	9.23500	102.90241			18,470,000,000,000.00	2,000,000,000	1,000,000,000
<b>Total HWAY35 SPOT</b>									<b>18,470,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For HWAY35</b>									<b>18,470,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
HWF01 On 26/03/2015 Spot Bond			100.00000	91.00000	100.00000	90.77307			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	23.76524	100.00000	23.70703			0.00	0	0
<b>Total HWF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF04 On 09/10/2015 Spot Bond			100.00000	59.92833	100.00000	59.78315			0.00	0	0
<b>Total HWF04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF05 On 09/10/2016 Spot Bond			100.00000	28.63870	100.00000	28.56933			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	20.97152	100.00000	16.73657			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	92.46169	100.00000	92.23111			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			1.68500	118.57746	1.70000	118.39498			5,315,332,500,000.00	3,154,500,000	86,355,500,000
<b>Total I2025 SPOT</b>									<b>5,315,332,500,000.00</b>	<b>3,154,500,000</b>	<b>86,355,500,000</b>
<b>Total For I2025</b>									<b>5,315,332,500,000.00</b>	<b>3,154,500,000</b>	<b>86,355,500,000</b>
I2038 On 31/01/2038 Spot Bond			1.74000	126.40559	1.76000	125.92545			12,853,380,000,000.00	7,387,000,000	82,575,300,000
<b>Total I2038 SPOT</b>									<b>12,853,380,000,000.00</b>	<b>7,387,000,000</b>	<b>82,575,300,000</b>
<b>Total For I2038</b>									<b>12,853,380,000,000.00</b>	<b>7,387,000,000</b>	<b>82,575,300,000</b>
I2046 On 31/03/2046 Spot Bond			1.78000	126.92266	1.78000	126.90122			19,580,000,000,000.00	11,000,000,000	85,205,500,000
<b>Total I2046 SPOT</b>									<b>19,580,000,000,000.00</b>	<b>11,000,000,000</b>	<b>85,205,500,000</b>
<b>Total For I2046</b>									<b>19,580,000,000,000.00</b>	<b>11,000,000,000</b>	<b>85,205,500,000</b>
I2050 On 31/12/2050 Spot Bond			1.74000	138.76097	1.74000	138.73775			8,700,000,000,000.00	5,000,000,000	50,454,300,000
<b>Total I2050 SPOT</b>									<b>8,700,000,000,000.00</b>	<b>5,000,000,000</b>	<b>50,454,300,000</b>
<b>Total For I2050</b>									<b>8,700,000,000,000.00</b>	<b>5,000,000,000</b>	<b>50,454,300,000</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
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	96.65000			0.00	0	0
<b>Total IBC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL11 On 12/03/2015 Spot Bond			7.22500	102.89386	7.22500	102.87394			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	101.89115			0.00	0	0
<b>Total IBL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.79443			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			7.95000	103.62813	7.95000	103.60581			0.00	0	0
<b>Total IBL21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			7.65000	108.54360	7.65000	108.52109			0.00	0	0
<b>Total IBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL28 On 18/08/2016 Spot Bond			7.77000	102.89406	7.77000	102.87274			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>
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.32816			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			1.62000	101.40431	1.62000	130.52335			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			2.18000	104.61222	2.18000	132.72746			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	101.15253			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	101.64936			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39 On 02/04/2018 Spot Bond			7.77000	104.06112	7.77000	104.03933			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.62131			0.00	0	0
<b>Total IBL40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.35345			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	100.16906			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			8.38000	102.01893	8.38000	101.99605			0.00	0	0
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			8.85500	95.97847	8.85500	95.95587			0.00	0	2,393,900,000
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,393,900,000</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>2,393,900,000</b>
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.14020			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			7.85000	99.47594	7.85000	99.45490			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			8.90500	103.57693	8.90500	103.52896			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	100.24749			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	100.37664			0.00	0	0
<b>Total IBL53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL54 On 31/07/2016 Spot Bond			7.90000	101.17681	7.90000	101.15550			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL55 On 31/07/2018 Spot Bond			8.16000	102.29212	8.16000	102.26989			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	100.41495			0.00	0	0
<b>Total IBL56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.11581			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			7.42000	104.49677	7.42000	104.47609			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			8.12000	106.20111	8.12000	106.17814			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			9.33500	108.23243	9.33500	108.20560			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	101.00422			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	100.50324			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	100.41217			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	100.42076			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	100.42922			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>
IDC01U On 08/11/2026 Spot Bond			100.00000	0.00610	100.00000	0.00609			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.62859				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	100.56204				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			8.54000	99.73833	8.54000	99.71542				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.43625	5.00000	100.42276				0.00	0	0
<b>Total IDCP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.43625	5.00000	100.42276				0.00	0	0
<b>Total IDCP02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.51438	5.00000	101.50076				0.00	0	0
<b>Total IDCP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.43510	5.00000	100.42148				0.00	0	0
<b>Total IDCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.73572	4.00000	100.72470				0.00	0	0
<b>Total IDCP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	102.73034	4.00000	100.35970				0.00	0	0
<b>Total IDCP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW01L On 30/06/2016 Spot Bond			100.00000	31.58426	100.00000	31.48566				0.00	0	0
<b>Total IDW01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW02L On 30/06/2016 Spot Bond			100.00000	31.40609	100.00000	31.30804				0.00	0	0
<b>Total IDW02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW03L On 30/06/2016 Spot Bond			100.00000	31.40609	100.00000	31.30804				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01 On 31/03/2016 Spot Bond			9.20000	105.85289	9.20000	105.82673			0.00	0	0
<b>Total IFM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	101.17637			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	101.17637			0.00	0	0
<b>Total IHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.04375			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	8.59660	100.00000	8.57555			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>
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	101.02508			0.00	0	0
<b>Total IM1002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IM1002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IM103U On 26/01/2015 Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0
<b>Total IM103U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IM103U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN04 On 15/03/2015 Spot Bond			8.70000	101.66332	8.70000	101.63973			0.00	0	0
<b>Total IN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.86042			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	13.55262	100.00000	13.51979			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	59.42146	100.00000	61.51094			0.00	0	0
<b>Total IN253U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN253U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN262U On 15/01/2015 Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0
<b>Total IN262U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN262U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN268U On 11/12/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0
<b>Total IN268U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN268U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN269U On 25/07/2017 Spot Bond			100.00000	9.84504	100.00000	9.80174			0.00	0	0
<b>Total IN269U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN269U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN448U On 25/11/2014 Spot Bond			100.00000	98.64865	100.00000	99.93424			0.00	0	0
<b>Total IN448U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN448U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA447 On 18/11/2014 Spot Bond			6.25000	99.96577	6.25000	99.98288			0.00	0	0
<b>Total INA447 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA447</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA448 On 25/11/2014 Spot Bond			6.25000	99.91446	6.25000	99.81200			0.00	0	0
<b>Total INA448 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA448</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA449 On 02/12/2014 Spot Bond			6.25000	99.79494	6.25000	99.69273			0.00	0	0
<b>Total INA449 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA449</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA450 On 09/12/2014 Spot Bond			6.25000	99.67571	6.25000	99.57374			0.00	0	0
<b>Total INA450 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA450</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA503 On 13/01/2015 Spot Bond			6.40000	99.06203	6.40000	98.95890			0.00	0	0
<b>Total INA503 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA503</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA504 On 20/01/2015 Spot Bond			6.40000	98.94173	6.40000	98.83885			0.00	0	0
<b>Total INA504 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA504</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA505 On 27/01/2015 Spot Bond			6.45000	98.81262	6.45000	98.70921			0.00	0	0
<b>Total INA505 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA505</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA506 On 03/02/2015 Spot Bond			6.45000	98.69199	6.45000	98.58883			0.00	0	0
<b>Total INA506 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA506</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA507 On 10/02/2015 Spot Bond			6.45000	98.57166	6.45000	98.46874			0.00	0	0
<b>Total INA507 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA507</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA508 On 17/02/2015 Spot Bond			6.45000	98.45161	6.45000	98.34895			0.00	0	0
<b>Total INA508 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA508</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA509 On 24/02/2015 Spot Bond			6.45000	98.33186	6.45000	98.22945			0.00	0	0
<b>Total INA509 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA509</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.29595			0.00	0	0
<b>Total ING114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING115 On 31/03/2016 Spot Bond			10.97478	102.79405	10.97478	102.42171			0.00	0	0
<b>Total ING115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING116 On 31/03/2016 Spot Bond			10.97478	101.54716	10.97478	101.51966			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	101.39770			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	102.04799			0.00	0	0
<b>Total ING135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.37129			0.00	0	0
<b>Total ING138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	100.84707	6.50000	100.82936			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	101.40414			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	95.43341			0.00	0	0
<b>Total ING196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.32857			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.70482				0.00	0	0
<b>Total ING211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.34939				0.00	0	0
<b>Total ING228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.31373				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	101.05156				0.00	0	0
<b>Total ING235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	101.03743				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	100.28302				0.00	0	0
<b>Total ING241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.16133				0.00	0	0
<b>Total ING242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.01662				0.00	0	0
<b>Total ING243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.01642				0.00	0	0
<b>Total ING244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	95.91221				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	103.16438				0.00	0	0
<b>Total ING254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	102.60452				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	100.61913				0.00	0	0
<b>Total ING263 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING263</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	101.17205				0.00	0	0
<b>Total ING270 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING270</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.36355				0.00	0	0
<b>Total ING89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	101.49313				0.00	0	0
<b>Total INGR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	103.76644				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>
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.19785				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IP272U On 13/01/2015 Spot Bond			100.00000	87.11217	100.00000	86.90476				0.00	0	0
<b>Total IP272U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP272U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.91879				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	100.77821				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	100.78823				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			8.46000	101.62724	8.46000	101.60411				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	101.02236				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.04635			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	101.06237			0.00	0	0
<b>Total IPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.71702			0.00	0	0
<b>Total IPF10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.75312			0.00	0	0
<b>Total IPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC03 On 15/01/2015 Spot Bond				100.00000	0.00000	101.97044			0.00	0	0
<b>Total IPFC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.38000	99.95214	9.38000	99.92725			0.00	0	1,850,000,000
<b>Total IPL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
<b>Total For IPL10</b>									<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.35140			0.00	0	0
<b>Total IPL5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6 On 28/09/2017 Spot Bond			8.34000	105.00217	8.34000	104.97848			0.00	0	2,047,400,000
<b>Total IPL6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,047,400,000</b>
<b>Total For IPL6</b>									<b>0.00</b>	<b>0</b>	<b>2,047,400,000</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.91953			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	100.86213			0.00	0	0
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.27636			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	99.83078			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.42179			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			8.40500	105.53691	8.40500	105.51317			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	103.02768			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	101.76322			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			3.27000	97.52413	3.27000	126.54361			0.00	0	0
<b>Total IV017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			3.58000	141.63496	3.58000	141.60411			0.00	0	0
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.14069			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	100.87390			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	100.79008			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	101.61851			0.00	0	0
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.21105			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			3.70000	97.94499	3.70000	98.77851			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A On 31/01/2025 Spot Bond			3.70000	97.86333	3.70000	105.05521			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	101.72712			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.04018			0.00	0	0
<b>Total IV032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			10.00000	111.40504	10.00000	111.37501			0.00	0	0
<b>Total IV08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.68170			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			3.68000	140.08804	3.68000	140.05714			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>
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total IVA03A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA03A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA449 On 04/12/2014 Spot Bond			6.25000	99.76085	6.25000	99.65870			0.00	0	0
<b>Total IVA449 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA449</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA450 On 11/12/2014 Spot Bond			6.25000	99.64170	6.25000	99.53980		93,750,000,000,000.00	15,000,000,000	15,000,000,000	
<b>Total IVA450 SPOT</b>								<b>13,750,000,000,000.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>	
<b>Total For IVA450</b>								<b>13,750,000,000,000.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>	
IVA502 On 08/01/2015 Spot Bond			6.40000	99.14814	6.40000	99.04483			0.00	0	0
<b>Total IVA502 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA502</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA503 On 15/01/2015 Spot Bond			6.40000	99.02763	6.40000	98.92457			0.00	0	0
<b>Total IVA503 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA503</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA504 On 22/01/2015 Spot Bond			6.40000	98.90741	6.40000	98.80460			0.00	0	0
<b>Total IVA504 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA504</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA505 On 22/01/2015 Spot Bond			6.45000	98.89897	6.45000	98.67478			0.00	0	0
<b>Total IVA505 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA505</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA506 On 05/02/2015 Spot Bond			6.45000	98.65758	6.45000	98.55449			0.00	0	0
<b>Total IVA506 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA506</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA507 On 12/02/2015 Spot Bond			6.45000	98.53733	6.45000	98.43449			0.00	0	0
<b>Total IVA507 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA507</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA508 On 19/02/2015 Spot Bond			6.45000	98.41737	6.45000	98.31478			0.00	0	0
<b>Total IVA508 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA508</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA509 On 26/02/2015 Spot Bond			6.45000	98.29770	6.45000	98.19536			0.00	0	0
<b>Total IVA509 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA509</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.15609			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	101.05031			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	100.77794			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	100.87779			0.00	0	0
<b>Total IVC007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	99.98222			0.00	0	0
<b>Total IVC014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	99.89635			0.00	0	0
<b>Total IVC015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.64567			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.77859				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	100.78361				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	100.79363				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	100.74851				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	100.63531				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	100.44062				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	101.30314				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	100.03730				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	99.87584				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	99.87716				0.00	0	0
<b>Total IVC026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.01448				0.00	0	0
<b>Total IVC027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.76779				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.52784				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	100.39527				0.00	0	0
<b>Total IVC030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.21181				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	101.07210				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	101.09925				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	101.09924				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			8.72000	103.87214	8.72000	105.30359				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	13.83349	100.00000	13.78147				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	10.88050	100.00000	10.83266				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	100.64419				0.00	0	0
<b>Total IVC039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			8.96000	103.25754	8.96000	104.90336				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	100.44896				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.01781				0.00	0	0
<b>Total IVC042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	101.28069				0.00	0	0
<b>Total IVC043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	102.04900				0.00	0	0
<b>Total IVC044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.50669				0.00	0	0
<b>Total IVC045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.71061				0.00	0	0
<b>Total IVC046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC047 On 27/10/2015 Spot Bond			7.20500	105.01222	7.20500	100.71024				0.00	0	0
<b>Total IVC047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.28666				0.00	0	0
<b>Total IVC048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF57U On 12/02/2015 Spot Bond			100.00000	82.53146	100.00000	82.34806				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	100.43458				0.00	0	0
<b>Total JDG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG02L On 22/01/2015 Spot Bond			100.00000	86.63015	100.00000	86.42822				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	100.48252				0.00	0	0
<b>Total JDG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03L On 21/02/2016 Spot Bond			100.00000	40.86077	100.00000	40.76179				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.16206			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>
JDG08 On 28/11/2014 Spot Bond			100.00000	97.85522	100.00000	97.59358			0.00	0	0
<b>Total JDG08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG09 On 29/01/2015 Spot Bond			100.00000	85.21387	100.00000	85.01842			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>
JDG10 On 29/01/2015 Spot Bond			100.00000	89.76483	100.00000	89.55894			0.00	0	0
<b>Total JDG10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG11 On 04/02/2015 Spot Bond			100.00000	84.14760	100.00000	83.95723			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>
JDG12 On 18/03/2015 Spot Bond			100.00000	94.51116	100.00000	94.27067			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	101.41366			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	101.46503			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	101.60763			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>
KCF03 On 30/10/2015 Spot Bond			100.00000	53.87543	100.00000	53.74491			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	101.87519			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	100.41081			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			8.27000	141.82046	8.27000	141.78872			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	101.32480			0.00	0	0
<b>Total LBK02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.21026			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	99.39620			0.00	0	0
<b>Total LBK05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.62588			0.00	0	0
<b>Total LBK06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.18803			0.00	0	0
<b>Total LBK07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.15708			0.00	0	0
<b>Total LBK08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.39863			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			8.45000	100.17626	8.45000	100.15373		2,151,370,000,000.00		254,600,000	3,838,800,000
<b>Total LGL02 SPOT</b>								<b>2,151,370,000,000.00</b>		<b>254,600,000</b>	<b>3,838,800,000</b>
<b>Total For LGL02</b>								<b>2,151,370,000,000.00</b>		<b>254,600,000</b>	<b>3,838,800,000</b>
LGL03 On 03/04/2018 Spot Bond			8.50000	75.55007	8.50000	98.49580			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			9.03500	102.98742	9.03500	102.96269		484,276,000,000.00		53,600,000	672,500,000
<b>Total LGL04 SPOT</b>								<b>484,276,000,000.00</b>		<b>53,600,000</b>	<b>672,500,000</b>
<b>Total For LGL04</b>								<b>484,276,000,000.00</b>		<b>53,600,000</b>	<b>672,500,000</b>
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.98868			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL02 On 13/12/2015 Spot Bond			9.72500	105.62603	9.72500	105.59864			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	102.16538			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	101.88454			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	102.00428			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	102.14758			0.00	0	0
<b>Total LRFC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 27/11/2014 Spot Bond				100.00000	0.00000	99.86349			0.00	0	0
<b>Total MAQ057 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ057</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 08/12/2014 Spot Bond				100.00000	0.00000	99.66887			0.00	0	0
<b>Total MAQ058 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ058</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 09/01/2015 Spot Bond				100.00000	0.00000	99.11840			0.00	0	0
<b>Total MAQ059 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ059</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	100.71517			0.00	0	0
<b>Total MAQ060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 05/02/2015 Spot Bond				100.00000	0.00000	98.65190			0.00	0	0
<b>Total MAQ061 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ061</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.09423			0.00	0	0
<b>Total MAQ062 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ062</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 13/02/2015 Spot Bond				100.00000	0.00000	98.50682			0.00	0	0
<b>Total MAQ063 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ063</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ08 On 11/12/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525			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>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.41023			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	101.42065			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	94.31525	100.00000	94.07216			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>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.37693			0.00	0	0
<b>Total MAQN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.79280			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	101.37730			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	101.91089			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	101.23860			0.00	0	0
<b>Total MBF033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.60492			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 11/11/2016 Spot Bond				100.00000	0.00000	100.14556			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	100.63659			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.74918			0.00	0	0
<b>Total MBF039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	100.26627			0.00	0	0
<b>Total MBF040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.22912			0.00	0	0
<b>Total MBF041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.23433			0.00	30,000,000	30,000,000
<b>Total MBF042 SPOT</b>									<b>0.00</b>	<b>30,000,000</b>	<b>30,000,000</b>
<b>Total For MBF042</b>									<b>0.00</b>	<b>30,000,000</b>	<b>30,000,000</b>
MBP23 On 13/02/2015 Spot Bond			100.00000	82.52569	100.00000	82.34270			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	37.86881	100.00000	37.77607			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	91.91919	100.00000	91.68766			0.00	0	0
<b>Total MBP25U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP25U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP29 On 23/09/2017 Spot Bond			100.00000	18.26095	100.00000	18.18064			0.00	0	0
<b>Total MBP29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP30 On 24/10/2017 Spot Bond			100.00000	22.49160	100.00000	22.32279			0.00	0	0
<b>Total MBP30U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP30U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP31 On 24/10/2017 Spot Bond			100.00000	22.63785	100.00000	22.46793			0.00	0	0
<b>Total MBP31U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP31U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP32 On 10/11/2017 Spot Bond			100.00000	19.91636	100.00000	19.76687			0.00	0	0
<b>Total MBP32U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP32U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.38000	103.22573	8.38000	103.20245			0.00	0	552,100,000
<b>Total MBSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>552,100,000</b>
<b>Total For MBSA01</b>									<b>0.00</b>	<b>0</b>	<b>552,100,000</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
MBSA0 On 15/04/2019 Spot Bond			8.40000	102.69275	8.40000	102.66953			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>
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	101.46668			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>
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	101.36928			0.00	0	0
<b>Total MCB5M SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB5M</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	100.72808			0.00	0	0
<b>Total MCB6M SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB6M</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.88702			0.00	0	0
<b>Total MEFSA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.72158			0.00	0	0
<b>Total MEFSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.84847			0.00	0	0
<b>Total MEFSA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/10/2016 Spot Bond			7.58500	102.79556	7.58500	102.77453			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			8.37000	106.81020	8.37000	106.78641			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			9.21500	107.81929	9.21500	107.79291			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			6.20000	104.18258	6.20000	104.16496			0.00	0	800,000,000
<b>Total MET01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For MET01</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.14567			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.18515			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			9.20500	105.58247	9.20500	105.72433			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			7.37500	102.40904	7.37500	102.38855			0.00	0	4,970,000,000
<b>Total MGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,970,000,000</b>
<b>Total For MGL01</b>									<b>0.00</b>	<b>0</b>	<b>4,970,000,000</b>
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.75116			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			8.51000	100.37894	8.51000	104.73760			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	101.32103			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.09000	108.55997	9.09000	106.33992			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	15.97427	100.00000	15.93515			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	101.96425			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			8.21000	100.38939	8.21000	104.59958			0.00	0	140,000,000
<b>Total MQB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For MQB02</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
MTN03 On 13/07/2015 Spot Bond			7.32500	104.55200	7.32500	104.53156			0.00	0	970,000,000
<b>Total MTN03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>970,000,000</b>
<b>Total For MTN03</b>									<b>0.00</b>	<b>0</b>	<b>970,000,000</b>
MTN04 On 13/07/2017 Spot Bond			8.20000	108.06705	8.20000	108.04345		3,632,600,000,000.00		443,000,000	1,031,500,000
<b>Total MTN04 SPOT</b>								<b>3,632,600,000,000.00</b>		<b>443,000,000</b>	<b>1,031,500,000</b>
<b>Total For MTN04</b>								<b>3,632,600,000,000.00</b>		<b>443,000,000</b>	<b>1,031,500,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211 On 14/08/2020 Spot Bond			100.89771	6.17010	100.89771	6.15503			0.00	0	0
<b>Total N4A211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A302 On 14/08/2020 Spot Bond			100.61875	6.25255	100.61875	6.23732			0.00	0	0
<b>Total N4A302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A305 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A308 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A405 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A408 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A411 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	100.01762			0.00	0	0
<b>Total N4A502 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A502</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.02602			0.00	0	0
<b>Total N4B508 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4B508</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.03558			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	0.59895	100.00000	0.59750			0.00	0	0
<b>Total N4D68U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4D68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68L On 14/08/2020 Spot Bond			100.00000	0.59895	100.00000	0.59750			0.00	0	0
<b>Total N4E68U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4E68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			8.70000	97.52437	8.70000	97.50143			0.00	0	0
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10 On 25/07/2016 Spot Bond			7.59000	101.14734	7.59000	101.12686			0.00	0	0
<b>Total NBK10A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 28/11/2020 Spot Bond			8.72500	105.16068	8.72500	105.13628		1,313,985,000,000.00	150,600,000	75,300,000	
<b>Total NBK11A SPOT</b>								<b>1,313,985,000,000.00</b>	<b>150,600,000</b>	<b>75,300,000</b>	
<b>Total For NBK11A</b>								<b>1,313,985,000,000.00</b>	<b>150,600,000</b>	<b>75,300,000</b>	
NBK12 On 19/03/2021 Spot Bond			8.54000	105.62667	8.54000	105.60227		0.00	0	0	
<b>Total NBK12A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK12A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	100.00207		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			9.03500	105.96146	9.03500	105.93559		0.00	0	0	
<b>Total NBK13A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK13A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.09921		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			8.90000	105.65064	8.90000	105.57485		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	101.82953		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	103.03383		0.00	0	14,500,000,000	
<b>Total NBK15B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>14,500,000,000</b>	
<b>Total For NBK15B</b>								<b>0.00</b>	<b>0</b>	<b>14,500,000,000</b>	
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.67289		0.00	0	13,000,000	
<b>Total NBK16B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>13,000,000</b>	
<b>Total For NBK16B</b>								<b>0.00</b>	<b>0</b>	<b>13,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.70841			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.10381			0.00	0	10,000,000
<b>Total NBK18B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NBK18B</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.05371			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	101.11562			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>
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.13608			0.00	0	0
<b>Total NBK21B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK2A On 15/09/2015 Spot Bond			6.92500	104.73702	6.92500	104.71733		326,860,000,000.00	47,200,000	705,800,000	
<b>Total NBK2A SPOT</b>								<b>326,860,000,000.00</b>	<b>47,200,000</b>	<b>705,800,000</b>	
<b>Total For NBK2A</b>								<b>326,860,000,000.00</b>	<b>47,200,000</b>	<b>705,800,000</b>	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.56277			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			8.20000	114.69136	8.20000	114.66590			0.00	0	1,489,700,000
<b>Total NBK3A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,489,700,000</b>
<b>Total For NBK3A</b>									<b>0.00</b>	<b>0</b>	<b>1,489,700,000</b>
NBK4 On 28/10/2024 Spot Bond			10.44500	37.26132	10.44500	37.25118			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			7.12500	101.85753	7.12500	101.83822		347,700,000,000.00	48,800,000	954,400,000	
<b>Total NBK6A SPOT</b>								<b>347,700,000,000.00</b>	<b>48,800,000</b>	<b>954,400,000</b>	
<b>Total For NBK6A</b>								<b>347,700,000,000.00</b>	<b>48,800,000</b>	<b>954,400,000</b>	
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.85095			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	100.67972			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A On 23/03/2016 Spot Bond			7.56000	103.73408	7.56000	103.71282			3,024,000,000,000.00	400,000,000	2,070,000,000
<b>Total NBK9A SPOT</b>									<b>3,024,000,000,000.00</b>	<b>400,000,000</b>	<b>2,070,000,000</b>
<b>Total For NBK9A</b>									<b>3,024,000,000,000.00</b>	<b>400,000,000</b>	<b>2,070,000,000</b>
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.16510			0.00	0	0
<b>Total NBK9B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	100.19156			0.00	0	0
<b>Total NCLN48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.75302			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	100.96030			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	100.78168			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	101.73204			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	93.05194			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	101.62528			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	100.48974			0.00	0	0
<b>Total NCLN64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.44908			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6: On 27/05/2016 Spot Bond				100.00000	0.00000	89.39509				0.00	0	0
<b>Total NCLN69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	101.07941				0.00	0	0
<b>Total NCLN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	100.04051				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	101.23644				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	101.17329				0.00	0	0
<b>Total NCLN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 09/10/2017 Spot Bond				100.00000	0.00000	101.65612				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	101.13459				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	101.11905				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	101.11827				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	100.37872				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	101.28677				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			9.61500	107.51233	9.61500	108.02809				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.27894			0.00	0	0
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.65000	106.24506	9.65000	106.91495			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	101.28677			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	101.15827			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	101.19822			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	101.29930			0.00	0	0
<b>Total NCLN90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.31495			0.00	0	0
<b>Total NCLN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			7.91500	103.89305	7.91500	103.87077			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	100.55812			0.00	0	0
<b>Total NED13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	103.74114			0.00	0	0
<b>Total NED14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2024 Spot Bond			9.58000	106.34644	9.58000	106.68559			0.00	0	0
<b>Total NED15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	102.88834			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.85624				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.79626				0.00	0	0
<b>Total NED9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			11.60000	110.79720	11.60000	110.76326				0.00	0	1,630,000,000
<b>Total NEDH1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,000</b>
<b>Total For NEDH1A</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,000</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	107.77312				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	102.39372				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	170.52353	2.17000	170.49296				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>
NILB11 On 31/01/2025 Spot Bond			2.60000	95.44682	2.60000	138.19265				0.00	0	0
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			8.25500	107.88602	8.25500	107.86230				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	101.31334				0.00	0	0
<b>Total NPL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A10 On 22/05/2020 Spot Bond			8.88500	106.63528	8.88500	106.60982				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	99.90638				0.00	0	0
<b>Total NQ1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	100.03875				0.00	0	0
<b>Total NQ1A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	99.91174				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	99.90843				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	99.91044				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			9.08500	106.59957	9.08500	108.28415				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	99.90849				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	99.90643				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	99.90777				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			9.28500	106.56411	9.28500	106.53754				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	99.90384				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	99.90509				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	99.90443				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	99.87965				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	99.88781				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	99.90242				0.00	0	0
<b>Total NQF1D7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01: On 30/11/2018 Spot Bond			8.06000	113.84159	8.06000	119.92749				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			8.94000	119.20740	8.94000	119.17860				0.00	0	300,000,000
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
NRA02: On 31/05/2023 Spot Bond			2.06500	172.55553	2.06500	176.03818				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			9.71000	118.91399	9.71000	124.99076				0.00	0	2,920,000,000
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,920,000,000</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>2,920,000,000</b>
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.09146				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	100.00000				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	100.92012				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	101.27085				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	99.64256				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	99.84373				0.00	0	0
<b>Total NTC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	102.01052				0.00	0	0
<b>Total NYT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	102.51952				0.00	0	0
<b>Total NYT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13U On 28/05/2020 Spot Bond			100.00000	19.15716	100.00000	19.11075				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	58.62797	100.00000	58.48594				0.00	0	0
<b>Total OCT1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML01 On 27/10/2015 Spot Bond			7.21500	102.09299	7.21500	102.07311				0.00	0	8,229,000,000
<b>Total OML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,229,000,000</b>
<b>Total For OML01</b>										<b>0.00</b>	<b>0</b>	<b>8,229,000,000</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	22.01392	100.00000	21.96059				0.00	0	0
<b>Total OTCA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	96.70000				0.00	0	0
<b>Total PBET01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBET01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PCF03 On 06/04/2015 Spot Bond			100.00000	90.57677	100.00000	90.35904				0.00	0	0
<b>Total PCF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PCF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.06141				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	100.50668				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	101.49815				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	101.39992				0.00	0	0
<b>Total PMM13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	100.70236				0.00	0	0
<b>Total PMM15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.22559				0.00	0	0
<b>Total PPC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.23163				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	100.59465				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			9.19000	107.01612	9.19000	106.93326				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	100.45171				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	100.46411				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	100.46969				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	100.48208				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	100.53530				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	100.54767				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	100.42715				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P On 21/12/2025 Spot Bond			7.69000	43.32527	7.69000	43.31634			0.00	0	0
<b>Total R010P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R158 On 15/09/2015 Spot Bond			6.22500	108.15093	6.22500	108.13261		180,841,603,735,000.00	350,336,000,600	620,739,733,600	
<b>Total R158 SPOT</b>								<b>180,841,603,735,000.00</b>	<b>350,336,000,600</b>	<b>620,739,733,600</b>	
<b>Total For R158</b>								<b>180,841,603,735,000.00</b>	<b>350,336,000,600</b>	<b>620,739,733,600</b>	
R158P On 15/09/2015 Spot Bond			6.35000	95.01690	6.35000	95.00049		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			6.45000	114.34842	6.45000	114.32837		208,483,266,345,000.00	497,439,266,100	489,081,366,400	
<b>Total R159 SPOT</b>								<b>208,483,266,345,000.00</b>	<b>497,439,266,100</b>	<b>489,081,366,400</b>	
<b>Total For R159</b>								<b>208,483,266,345,000.00</b>	<b>497,439,266,100</b>	<b>489,081,366,400</b>	
R159P On 15/09/2016 Spot Bond			6.28000	89.36914	6.28000	89.35387		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			7.85000	124.79173	7.87000	124.59016		890,194,804,805,000.00	1,005,120,357,300	597,172,461,600	
<b>Total R186 SPOT</b>								<b>890,194,804,805,000.00</b>	<b>1,005,120,357,300</b>	<b>597,172,461,600</b>	
<b>Total For R186</b>								<b>890,194,804,805,000.00</b>	<b>1,005,120,357,300</b>	<b>597,172,461,600</b>	
R187P On 21/12/2026 Spot Bond			7.61000	40.55217	7.61000	40.54390		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			7.53000	38.01525	7.53000	38.00757		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	290.67271	1.66000	290.62462		14,199,474,000,000.00	8,553,900,000	25,961,300,000	
<b>Total R197 SPOT</b>								<b>14,199,474,000,000.00</b>	<b>8,553,900,000</b>	<b>25,961,300,000</b>	
<b>Total For R197</b>								<b>14,199,474,000,000.00</b>	<b>8,553,900,000</b>	<b>25,961,300,000</b>	
R201 On 21/12/2014 Spot Bond			5.61500	103.87961	5.62500	103.86280		0.00	0	447,000,000	
<b>Total R201 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>447,000,000</b>	
<b>Total For R201</b>								<b>0.00</b>	<b>0</b>	<b>447,000,000</b>	
R202 On 07/12/2033 Spot Bond			1.75000	235.84229	1.75000	235.80270		115,852,508,275,000.00	66,201,433,300	149,644,535,000	
<b>Total R202 SPOT</b>								<b>115,852,508,275,000.00</b>	<b>66,201,433,300</b>	<b>149,644,535,000</b>	
<b>Total For R202</b>								<b>115,852,508,275,000.00</b>	<b>66,201,433,300</b>	<b>149,644,535,000</b>	
R2023 On 28/02/2023 Spot Bond			7.60000	102.62538	7.63500	102.39105		781,601,750,800,000.00	234,421,283,000	444,719,191,500	
<b>Total R2023 SPOT</b>								<b>781,601,750,800,000.00</b>	<b>234,421,283,000</b>	<b>444,719,191,500</b>	
<b>Total For R2023</b>								<b>781,601,750,800,000.00</b>	<b>234,421,283,000</b>	<b>444,719,191,500</b>	

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 15/09/2017 Spot Bond			6.61000	105.64270	6.65000	105.51968			911,003,200,380,000.00	591,679,758,000	564,837,233,500
<b>Total R203 SPOT</b>									<b>11,003,200,380,000.00</b>	<b>591,679,758,000</b>	<b>564,837,233,500</b>
<b>Total For R203</b>									<b>11,003,200,380,000.00</b>	<b>591,679,758,000</b>	<b>564,837,233,500</b>
R2030 On 31/01/2030 Spot Bond			8.28000	100.01940	8.28000	99.99736			101,525,787,844,000.00	253,807,462,300	515,645,445,900
<b>Total R2030 SPOT</b>									<b>11,525,787,844,000.00</b>	<b>253,807,462,300</b>	<b>515,645,445,900</b>
<b>Total For R2030</b>									<b>11,525,787,844,000.00</b>	<b>253,807,462,300</b>	<b>515,645,445,900</b>
R2032 On 31/03/2032 Spot Bond			8.44000	99.42357	8.44000	99.40099			377,039,204,072,000.00	163,156,303,800	254,884,000,000
<b>Total R2032 SPOT</b>									<b>7,039,204,072,000.00</b>	<b>163,156,303,800</b>	<b>254,884,000,000</b>
<b>Total For R2032</b>									<b>7,039,204,072,000.00</b>	<b>163,156,303,800</b>	<b>254,884,000,000</b>
R2037 On 31/01/2037 Spot Bond			8.55500	102.02297	8.55500	101.99975			261,921,053,746,000.00	30,616,137,200	235,216,200,000
<b>Total R2037 SPOT</b>									<b>1,921,053,746,000.00</b>	<b>30,616,137,200</b>	<b>235,216,200,000</b>
<b>Total For R2037</b>									<b>1,921,053,746,000.00</b>	<b>30,616,137,200</b>	<b>235,216,200,000</b>
R204 On 21/12/2018 Spot Bond			6.92000	107.09925	6.95000	106.97171			337,461,230,416,000.00	337,783,414,800	399,678,152,400
<b>Total R204 SPOT</b>									<b>17,461,230,416,000.00</b>	<b>337,783,414,800</b>	<b>399,678,152,400</b>
<b>Total For R204</b>									<b>17,461,230,416,000.00</b>	<b>337,783,414,800</b>	<b>399,678,152,400</b>
R2044 On 31/01/2044 Spot Bond			8.64500	103.75290	8.64500	103.72904			952,679,000,000,000.00	110,200,000,000	75,189,500,000
<b>Total R2044 SPOT</b>									<b>2,679,000,000,000.00</b>	<b>110,200,000,000</b>	<b>75,189,500,000</b>
<b>Total For R2044</b>									<b>2,679,000,000,000.00</b>	<b>110,200,000,000</b>	<b>75,189,500,000</b>
R2048 On 28/02/2048 Spot Bond			8.63500	103.18689	8.63500	103.16279			735,393,206,184,000.00	200,971,998,400	407,826,115,000
<b>Total R2048 SPOT</b>									<b>15,393,206,184,000.00</b>	<b>200,971,998,400</b>	<b>407,826,115,000</b>
<b>Total For R2048</b>									<b>15,393,206,184,000.00</b>	<b>200,971,998,400</b>	<b>407,826,115,000</b>
R207 On 15/01/2020 Spot Bond			7.17000	102.84780	7.20500	102.67923			268,317,984,253,000.00	316,362,340,900	327,864,600,000
<b>Total R207 SPOT</b>									<b>8,317,984,253,000.00</b>	<b>316,362,340,900</b>	<b>327,864,600,000</b>
<b>Total For R207</b>									<b>8,317,984,253,000.00</b>	<b>316,362,340,900</b>	<b>327,864,600,000</b>
R208 On 31/03/2021 Spot Bond			7.35000	97.92837	7.39000	97.71242			194,591,578,960,000.00	706,747,153,600	1,001,695,108,900
<b>Total R208 SPOT</b>									<b>14,591,578,960,000.00</b>	<b>706,747,153,600</b>	<b>1,001,695,108,900</b>
<b>Total For R208</b>									<b>14,591,578,960,000.00</b>	<b>706,747,153,600</b>	<b>1,001,695,108,900</b>
R209 On 31/03/2036 Spot Bond			8.47000	79.10839	8.47500	79.04964			647,786,438,298,000.00	194,543,853,400	574,785,726,700
<b>Total R209 SPOT</b>									<b>17,786,438,298,000.00</b>	<b>194,543,853,400</b>	<b>574,785,726,700</b>
<b>Total For R209</b>									<b>17,786,438,298,000.00</b>	<b>194,543,853,400</b>	<b>574,785,726,700</b>
R210 On 31/03/2028 Spot Bond			1.68000	175.15149	1.68000	175.12236			6,060,543,216,000.00	3,607,466,200	31,899,499,400
<b>Total R210 SPOT</b>									<b>6,060,543,216,000.00</b>	<b>3,607,466,200</b>	<b>31,899,499,400</b>
<b>Total For R210</b>									<b>6,060,543,216,000.00</b>	<b>3,607,466,200</b>	<b>31,899,499,400</b>
R211 On 31/01/2017 Spot Bond			0.92000	132.49860	0.92000	132.47936			11,960,000,000,000.00	13,000,000,000	68,172,000,000
<b>Total R211 SPOT</b>									<b>11,960,000,000,000.00</b>	<b>13,000,000,000</b>	<b>68,172,000,000</b>
<b>Total For R211</b>									<b>11,960,000,000,000.00</b>	<b>13,000,000,000</b>	<b>68,172,000,000</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
R212 On 31/01/2022 Spot Bond			1.61000	137.75090	1.61000	137.72833			2,030,965,251,000.00	1,261,469,100	77,201,355,200
<b>Total R212 SPOT</b>									<b>2,030,965,251,000.00</b>	<b>1,261,469,100</b>	<b>77,201,355,200</b>
<b>Total For R212</b>									<b>2,030,965,251,000.00</b>	<b>1,261,469,100</b>	<b>77,201,355,200</b>
R213 On 28/02/2031 Spot Bond			8.32000	89.89288	8.33500	89.75142			835,564,899,584,000.00	220,620,781,200	469,183,190,500
<b>Total R213 SPOT</b>									<b>15,564,899,584,000.00</b>	<b>220,620,781,200</b>	<b>469,183,190,500</b>
<b>Total For R213</b>									<b>15,564,899,584,000.00</b>	<b>220,620,781,200</b>	<b>469,183,190,500</b>
R214 On 28/02/2041 Spot Bond			8.57500	79.90393	8.57500	79.88540			103,824,599,360,000.00	128,725,900,800	622,861,000,000
<b>Total R214 SPOT</b>									<b>13,824,599,360,000.00</b>	<b>128,725,900,800</b>	<b>622,861,000,000</b>
<b>Total For R214</b>									<b>13,824,599,360,000.00</b>	<b>128,725,900,800</b>	<b>622,861,000,000</b>
R227C On 15/03/2015 Spot Bond			6.51000	97.99013	6.51000	97.97301			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			6.35000	95.01690	6.35000	95.00049			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			6.27000	92.18711	6.27000	92.17139			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			6.28000	89.36914	6.28000	89.35387			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			5.63000	99.52411	5.63000	99.50884			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			6.42000	96.37264	6.42000	96.35600			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			6.29000	93.50300	6.29000	93.48718			0.00	0	0
<b>Total R328C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R328C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R329C On 21/06/2016 Spot Bond			6.27000	90.67985	6.27000	90.66456			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			6.33000	87.81690	6.33000	87.80195			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C On 21/06/2017 Spot Bond			6.62500	84.49639	6.62500	84.48135			0.00	0	0
<b>Total R331C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			6.67500	81.66520	6.67500	81.65055			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			6.95500	78.26429	6.95500	78.24967			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			6.93500	75.69385	6.93500	75.67975			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			6.91500	73.22199	6.91500	73.20839			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			6.90500	70.80974	6.90500	70.79661			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			7.16500	67.49323	7.16500	67.48025			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			7.14500	65.23551	7.14500	65.22300			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			7.31000	62.32836	7.31000	62.31613			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			7.28000	60.25402	7.28000	60.24225			0.00	0	0
<b>Total R340C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R340C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R341C On 21/06/2022 Spot Bond			7.25000	58.26559	7.25000	58.25426			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			7.22000	56.35912	7.22000	56.34820			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C On 21/06/2023 Spot Bond			7.18000	54.57604	7.18000	54.56552			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			7.14000	52.86982	7.14000	52.85968			0.00	0	0
<b>Total R344C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R344C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R345C On 21/06/2024 Spot Bond			7.81000	47.98321	7.81000	47.97317			0.00	0	0
<b>Total R345C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R345C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R346C On 21/12/2024 Spot Bond			7.77000	46.35954	7.77000	46.34988			0.00	0	0
<b>Total R346C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R346C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			7.73000	44.80809	7.73000	44.79880			0.00	0	0
<b>Total R347C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			7.69000	43.32527	7.69000	43.31634			0.00	0	0
<b>Total R348C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			7.65000	41.90770	7.65000	41.89911			0.00	0	0
<b>Total R349C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			7.61000	40.55217	7.61000	40.54390			0.00	0	0
<b>Total R350C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			7.57000	39.25564	7.57000	39.24767			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			7.53000	38.01525	7.53000	38.00757			0.00	0	0
<b>Total R352C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.93953			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	102.08127			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.98378				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	100.83126				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	20.54150	100.00000	20.49174				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	9.17130	100.00000	9.14908				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	25.04638	100.00000	24.98504				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>
RCSB4 On 07/11/2015 Spot Bond			100.00000	51.43344	100.00000	51.20726				0.00	0	0
<b>Total RCSB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.29167				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	101.47326				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	101.83439				0.00	0	0
<b>Total RDFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.03519				0.00	0	0
<b>Total RDFC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 25/11/2014 Spot Bond				100.00000	0.00000	101.61667				0.00	0	0
<b>Total RDFC15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.30688				0.00	0	70,000,000
<b>Total RES12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For RES12</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</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
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.80773			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	100.29776			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	101.49662			0.00	0	0
<b>Total RES24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.60572			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	101.72685			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	101.56676			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>
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.88205			0.00	0	0
<b>Total RES31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.63074			0.00	0	0
<b>Total RES32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	99.83512			0.00	0	0
<b>Total RP004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	84.11034			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	81.40127			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	85.00795			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	83.57957			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	101.56363			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	82.33434			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	92.32638			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	105.73270	12.35000	105.69827			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>
RP020 On 12/02/2020 Spot Bond			100.00000	13.34857	100.00000	13.31622			0.00	0	0
<b>Total RP020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.66450			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	101.54634			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	99.87526			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	101.26449			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	4.29151	100.00000	4.28100			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04I On 07/10/2016 Spot Bond			100.00000	23.33341	100.00000	23.27688			0.00	0	0
<b>Total RPP04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP07I On 31/01/2016 Spot Bond			100.00000	34.39674	100.00000	34.31342			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>
RPP08I On 30/04/2020 Spot Bond			100.00000	12.51042	100.00000	12.49509			0.00	0	0
<b>Total RPP08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP09I On 21/11/2016 Spot Bond			100.00000	24.99054	100.00000	24.92999			0.00	0	0
<b>Total RPP09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	100.08490			0.00	0	0
<b>Total RPS001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	77.50972			0.00	0	0
<b>Total RPS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			8.69000	107.00371	8.69000	106.97872			0.00	0	859,900,000
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>859,900,000</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>859,900,000</b>
RW23 On 10/12/2023 Spot Bond			8.88500	108.05792	8.88500	108.03227			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			9.56500	91.59270	9.56500	109.72004			0.00	0	294,700,000
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>294,700,000</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>294,700,000</b>
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.51505			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			7.65000	105.69091	7.65000	105.66935			0.00	0	1,150,000,000
<b>Total SBK12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
<b>Total For SBK12</b>									<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	99.89343			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14 On 01/12/2017 Spot Bond			8.70000	107.04348	8.70000	107.01857			0.00	0	0
<b>Total SBK14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.59190			0.00	0	0
<b>Total SBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.76927			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	100.45448			0.00	431,250,000	1,293,750,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>431,250,000</b>	<b>1,293,750,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>431,250,000</b>	<b>1,293,750,000</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.60123			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	100.59097			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			6.87500	101.25730	6.87500	101.23870			0.00	0	0
<b>Total SBK7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK9 On 10/04/2018 Spot Bond			8.45000	100.78638	8.45000	100.76347		41,814,825,000,000.00	4,948,500,000	4,019,500,000	
<b>Total SBK9 SPOT</b>								<b>11,814,825,000,000.00</b>	<b>4,948,500,000</b>	<b>4,019,500,000</b>	
<b>Total For SBK9</b>								<b>11,814,825,000,000.00</b>	<b>4,948,500,000</b>	<b>4,019,500,000</b>	
SBN27 On 15/09/2015 Spot Bond			7.68500	106.95669	7.68500	106.93441			0.00	0	0
<b>Total SBN27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN29 On 15/09/2015 Spot Bond			7.96000	106.73420	7.96000	106.71118			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			7.47500	107.12712	7.47500	107.10540			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			8.05000	101.98069	8.05000	101.95846		701,960,000,000.00	87,200,000	43,600,000	
<b>Total SBN33 SPOT</b>								<b>701,960,000,000.00</b>	<b>87,200,000</b>	<b>43,600,000</b>	
<b>Total For SBN33</b>								<b>701,960,000,000.00</b>	<b>87,200,000</b>	<b>43,600,000</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
SBN34 On 15/09/2015 Spot Bond			7.62000	107.00939	7.62000	106.98729				0.00	0	0
<b>Total SBN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			7.81000	106.85546	7.81000	106.83285				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	101.34263				0.00	0	0
<b>Total SBN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.01954				0.00	0	0
<b>Total SBN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			7.70000	104.43889	7.70000	104.41710				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	101.07379				0.00	0	0
<b>Total SBS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.22428				0.00	0	0
<b>Total SBS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	105.15144				0.00	0	0
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			8.86000	110.63989	8.86000	110.61369				0.00	0	500,000,000
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBS20 On 15/05/2026 Spot Bond			9.77000	102.04339	9.77000	102.01651				0.00	0	0
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.04209				0.00	0	0
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.20878				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.13026				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	102.25814				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			8.53000	101.15699	8.53000	101.13403				0.00	0	2,418,600,000
<b>Total SBS25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,418,600,000</b>
<b>Total For SBS25</b>										<b>0.00</b>	<b>0</b>	<b>2,418,600,000</b>
SBS26 On 28/02/2017 Spot Bond			100.00000	15.84649	100.00000	15.81161				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			9.17500	108.37319	9.17500	108.34677				0.00	0	3,608,000,000
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,608,000,000</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>3,608,000,000</b>
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.68370				0.00	0	0
<b>Total SBS28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			8.68500	103.83133	8.68500	103.80722				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			9.78000	89.11697	9.78000	89.09386				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	101.34984				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			9.52000	106.21029	9.52000	106.18331				0.00	0	0
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.22013				0.00	0	0
<b>Total SBS32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.25334				0.00	0	0
<b>Total SBS33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			9.67000	111.15272	9.67000	104.36489			0.00	0	2,091,100,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,091,100,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>2,091,100,000</b>
SBS4 On 16/11/2021 Spot Bond			9.09000	97.59854	9.09000	97.57457			0.00	0	94,100,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>94,100,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>94,100,000</b>
SBS9 On 07/07/2016 Spot Bond			7.45000	110.19109	7.45000	110.16920			0.00	0	330,000,000
<b>Total SBS9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For SBS9</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
SBSI11 On 07/12/2023 Spot Bond			2.19000	129.52381	2.19000	279.60626			0.00	0	0
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI12 On 31/01/2017 Spot Bond			1.56500	102.77005	1.56500	130.67571			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	105.90019			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>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2BU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2CU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2DU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.77558			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	15.77961	100.00000	15.74096			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHI02 On 01/10/2021 Spot Bond				164.84958	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			2.19000	114.98045	2.19000	128.95725				0.00	0	0
<b>Total SHI05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	100.84707	6.50000	100.82936				0.00	0	0
<b>Total SHPCBU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.74021				0.00	0	0
<b>Total SHS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.10716				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	102.63338				0.00	0	0
<b>Total SHS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05 On 29/06/2017 Spot Bond			8.68000	103.58718	8.68000	103.56314				0.00	0	262,000,000
<b>Total SHS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>262,000,000</b>
<b>Total For SHS05</b>										<b>0.00</b>	<b>0</b>	<b>262,000,000</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.36467				0.00	0	0
<b>Total SHS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.10813				0.00	0	0
<b>Total SHS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.22411				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	101.12195				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	21.02245	100.00000	20.97152				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.45177			0.00	0	0
<b>Total SHS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS13 On 21/05/2015 Spot Bond			100.00000	66.21677	100.00000	66.01003			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	101.34493			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>
SHS16 On 29/06/2016 Spot Bond			100.00000	23.82358	100.00000	23.76524			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>
SHS17 On 30/09/2016 Spot Bond			100.00000	32.35365	100.00000	32.25153			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>
SHS18 On 30/11/2016 Spot Bond			100.00000	23.80291	100.00000	26.37755			0.00	0	0
<b>Total SHS18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS19 On 10/09/2017 Spot Bond			8.99000	104.81006	8.99000	104.73370			0.00	0	0
<b>Total SHS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.67209			0.00	0	0
<b>Total SHS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	101.07888			0.00	0	0
<b>Total SHS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			7.70000	105.61604	7.70000	105.59436			0.00	0	2,140,000,000
<b>Total SLI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,140,000,000</b>
<b>Total For SLI2</b>									<b>0.00</b>	<b>0</b>	<b>2,140,000,000</b>
SLI3 On 15/08/2023 Spot Bond			8.55000	103.18065	8.55000	102.71840			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			8.05000	101.98069	8.05000	101.95846		3,220,000,000,000.00		400,000,000	3,490,000,000
<b>Total SNT01 SPOT</b>								<b>3,220,000,000,000.00</b>		<b>400,000,000</b>	<b>3,490,000,000</b>
<b>Total For SNT01</b>								<b>3,220,000,000,000.00</b>		<b>400,000,000</b>	<b>3,490,000,000</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
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	99.96182				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	100.18089				0.00	0	0
<b>Total SPDA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.45293				0.00	0	0
<b>Total SPDA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	99.95978				0.00	0	0
<b>Total SPDA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	99.95870				0.00	0	0
<b>Total SPDA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.14421				0.00	0	0
<b>Total SPG001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA01 On 28/06/2016 Spot Bond			7.75000	106.58503	7.75000	106.56288				0.00	0	0
<b>Total SSA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.71960				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	100.99180				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	100.71046				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			8.94000	97.05404	8.94000	97.03072				0.00	0	141,500,000
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>141,500,000</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>141,500,000</b>
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.76439				0.00	1,600,000,000	400,000,000
<b>Total SSN001 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</b>
<b>Total For SSN001</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</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
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	101.23712			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	100.50530			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			8.99800	90.22156	8.99800	90.19975			0.00	0	0
<b>Total SSN004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			8.49000	92.51460	8.49000	92.49347			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			6.87000	103.76953	6.87000	103.75011			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			8.46500	97.51608	8.46500	97.49411			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	101.37469			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			7.83000	102.52965	7.83000	102.50790			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			2.45000	110.16625	2.45000	110.56577			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			7.90000	102.55330	7.90000	103.63292			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	99.80825			0.00	0	0
<b>Total SSN015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			9.47000	111.66460	9.47000	111.63639			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN018 On 02/09/2016 Spot Bond				100.00000	0.00000	101.55275			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>
SSN021 On 28/02/2031 Spot Bond			9.68500	79.76963	9.68500	79.74880			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>
SSN024 On 21/01/2019 Spot Bond				100.00000	0.00000	100.62445			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>
SSN025 On 04/03/2019 Spot Bond				100.00000	0.00000	101.29119			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>
SSN026 On 16/01/2019 Spot Bond				100.00000	0.00000	100.68094			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>
SSN027 On 25/09/2019 Spot Bond				100.00000	0.00000	101.23724			0.00	0	0
<b>Total SSN027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN028 On 16/10/2019 Spot Bond				100.00000	0.00000	100.76091			0.00	0	0
<b>Total SSN028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1138 On 02/02/2015 Spot Bond				101.49006	0.00000	98.63775			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>
SY1143 On 18/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SY1143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1150 On 18/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SY1150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1151 On 17/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SY1151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1154 On 24/11/2014 Spot Bond				100.00000	0.00000	99.91408			0.00	0	0
<b>Total SY1154 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1154</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1156 On 25/11/2014 Spot Bond				100.00000	0.00000	102.73076				0.00	0	0
<b>Total SY1156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1158 On 01/12/2014 Spot Bond				100.00000	0.00000	99.79338				0.00	0	0
<b>Total SY1158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1162 On 09/12/2014 Spot Bond				100.00000	0.00000	99.65307				0.00	0	0
<b>Total SY1162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1164 On 10/12/2014 Spot Bond				100.00000	0.00000	99.64230				0.00	0	0
<b>Total SY1164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1180 On 17/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1181 On 18/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1182 On 18/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1183 On 24/11/2014 Spot Bond				100.00000	0.00000	99.91382				0.00	0	0
<b>Total SY1183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1185 On 28/11/2014 Spot Bond				100.00000	0.00000	99.84509				0.00	0	0
<b>Total SY1185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1186 On 27/01/2015 Spot Bond			100.00000	84.29561	100.00000	84.10138				0.00	0	0
<b>Total SY1186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1187 On 01/12/2014 Spot Bond				100.00000	0.00000	99.79325				0.00	0	0
<b>Total SY1187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1188 On 08/12/2014 Spot Bond				100.00000	0.00000	100.04176				0.00	0	0
<b>Total SY1188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1189 On 09/12/2014 Spot Bond				100.00000	0.00000	99.65647			0.00	0	0
<b>Total SY1189 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1189</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1190 On 10/12/2014 Spot Bond				100.00000	0.00000	99.64417			0.00	0	0
<b>Total SY1190 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1190</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1192 On 13/02/2015 Spot Bond				100.00000	0.00000	98.51756			0.00	0	0
<b>Total SY1192 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1192</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1193 On 17/12/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532		180,000,000,000,000.00	21,800,000,000	10,900,000,000	
<b>Total SY1193 SPOT</b>								<b>180,000,000,000,000.00</b>	<b>21,800,000,000</b>	<b>10,900,000,000</b>	
<b>Total For SY1193</b>								<b>180,000,000,000,000.00</b>	<b>21,800,000,000</b>	<b>10,900,000,000</b>	
SY1194 On 10/12/2014 Spot Bond			100.00000	94.80519	100.00000	94.55960		690,000,000,000,000.00	36,900,000,000	12,300,000,000	
<b>Total SY1194 SPOT</b>								<b>690,000,000,000,000.00</b>	<b>36,900,000,000</b>	<b>12,300,000,000</b>	
<b>Total For SY1194</b>								<b>690,000,000,000,000.00</b>	<b>36,900,000,000</b>	<b>12,300,000,000</b>	
SY1195 On 12/12/2014 Spot Bond			100.00000	94.31525	100.00000	94.07216		0.00	0	0	
<b>Total SY1195 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SY1195</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SY1196 On 17/02/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978		0.00	0	0	
<b>Total SY1196 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SY1196</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SZ18 On 30/09/2015 Spot Bond			6.68500	106.51274	6.68500	106.49350		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			8.48000	104.88596	8.48000	104.86204		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>	
TF108L On 22/02/2016 Spot Bond			100.00000	44.24768	100.00000	44.14049		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	100.57442		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	100.30505		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.56121				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	99.98222				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	101.10623				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	101.16152				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>
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	99.96495				0.00	0	0
<b>Total TFS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	99.74358				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	100.42022				0.00	0	0
<b>Total TFS83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS84 On 28/07/2016 Spot Bond			7.70000	104.25408	7.70000	104.23267				0.00	0	0
<b>Total TFS84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.60002				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.61606				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>
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.64324	7.83000	102.62181				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>
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.59120				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.61125			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>
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	102.65221			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>
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.59120			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>
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.61125			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>
TH10A9 On 18/07/2017 Spot Bond			7.16000	82.93201	7.16000	102.39875			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>
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.65049			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>
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.64730			0.00	0	0
<b>Total TH10B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.72400			0.00	0	0
<b>Total TH10C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.71364			0.00	0	0
<b>Total TH10C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.02530			0.00	0	0
<b>Total TH10D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.98981			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	100.59040			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.61606				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	102.94499	8.73000	102.87330				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	100.58800				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	100.61125				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			8.42000	98.40094	8.42000	102.01740				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	100.59801				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	100.62645				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.65210				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	100.64329				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	100.65568				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	100.72241				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	100.71922				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	94.59550				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>
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.97008				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	100.97323				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	100.97863				0.00	0	0
<b>Total TH11D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	99.95951				0.00	0	0
<b>Total TH12A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	99.95815				0.00	0	0
<b>Total TH12A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A3 On 21/08/2019 Spot Bond			8.80500	101.25447	8.80500	102.99841				0.00	0	0
<b>Total TH12A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	99.95459				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	99.95020				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	99.93242				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.62726				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	6.25531	101.06155	6.24001				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.73673				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	100.42830				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	100.69207				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	101.02845				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	100.92955				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	100.61507				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	100.62320				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	100.61507				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	100.62320				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	100.62726				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	100.61020				0.00	0	0
<b>Total THE9A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A! On 18/07/2016 Spot Bond				100.00000	0.00000	100.62320				0.00	0	0
<b>Total THE9A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.66786				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	100.66786				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	100.66786				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	100.73276				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	100.74898				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	100.72871				0.00	0	0
<b>Total THE9C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.05205				0.00	0	0
<b>Total THE9D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D! On 18/07/2039 Spot Bond				100.00000	0.00000	101.07219				0.00	0	0
<b>Total THE9D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D! On 18/07/2016 Spot Bond				100.00000	0.00000	101.06414				0.00	0	0
<b>Total THE9D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL15 On 29/04/2015 Spot Bond			7.35500	102.64075	7.35500	102.62072				0.00	0	1,563,600,000
<b>Total TL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,563,600,000</b>
<b>Total For TL15</b>										<b>0.00</b>	<b>0</b>	<b>1,563,600,000</b>
TL20 On 22/02/2020 Spot Bond			9.15500	91.68544	9.15500	91.63317				0.00	0	1,200,000,000
<b>Total TL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For TL20</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</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
TN17 On 14/11/2017 Spot Bond			7.55000	104.61706	7.55000	104.59565			0.00	0	27,061,693,400
<b>Total TN17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>27,061,693,400</b>
<b>Total For TN17</b>									<b>0.00</b>	<b>0</b>	<b>27,061,693,400</b>
TN20 On 17/09/2020 Spot Bond			9.07000	108.19020	9.07000	108.16369		21,792,762,914,000.00	2,402,730,200	22,482,465,100	
<b>Total TN20 SPOT</b>								<b>21,792,762,914,000.00</b>	<b>2,402,730,200</b>	<b>22,482,465,100</b>	
<b>Total For TN20</b>								<b>21,792,762,914,000.00</b>	<b>2,402,730,200</b>	<b>22,482,465,100</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	1.12519	100.00000	1.12168		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			9.36500	108.98436	9.36500	108.95681		0.00	0	5,600,000,000	
<b>Total TN23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>5,600,000,000</b>	
<b>Total For TN23</b>								<b>0.00</b>	<b>0</b>	<b>5,600,000,000</b>	
TN25 On 19/08/2025 Spot Bond			9.60500	101.67864	9.60500	101.65272		81,642,500,000,000.00	8,500,000,000	18,190,100,000	
<b>Total TN25 SPOT</b>								<b>81,642,500,000,000.00</b>	<b>8,500,000,000</b>	<b>18,190,100,000</b>	
<b>Total For TN25</b>								<b>81,642,500,000,000.00</b>	<b>8,500,000,000</b>	<b>18,190,100,000</b>	
TN27 On 14/11/2027 Spot Bond			9.64000	94.72875	9.64000	94.70412		32,968,800,000,000.00	3,420,000,000	9,813,100,000	
<b>Total TN27 SPOT</b>								<b>32,968,800,000,000.00</b>	<b>3,420,000,000</b>	<b>9,813,100,000</b>	
<b>Total For TN27</b>								<b>32,968,800,000,000.00</b>	<b>3,420,000,000</b>	<b>9,813,100,000</b>	
TN30 On 09/10/2030 Spot Bond			10.03000	111.27002	10.03000	104.85653		15,045,000,000,000.00	1,500,000,000	2,861,000,000	
<b>Total TN30 SPOT</b>								<b>15,045,000,000,000.00</b>	<b>1,500,000,000</b>	<b>2,861,000,000</b>	
<b>Total For TN30</b>								<b>15,045,000,000,000.00</b>	<b>1,500,000,000</b>	<b>2,861,000,000</b>	
TN40 On 01/10/2040 Spot Bond			10.52500	104.36174	10.52500	103.17445		397,845,000,000,000.00	37,800,000,000	16,600,000,000	
<b>Total TN40 SPOT</b>								<b>397,845,000,000,000.00</b>	<b>37,800,000,000</b>	<b>16,600,000,000</b>	
<b>Total For TN40</b>								<b>397,845,000,000,000.00</b>	<b>37,800,000,000</b>	<b>16,600,000,000</b>	
TNF16 On 10/06/2016 Spot Bond			100.00000	0.00000	101.83808			0.00	0	0	
<b>Total TNF16 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TNF16</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TNF18 On 22/08/2018 Spot Bond			100.00000	0.00000	100.94081			0.00	0	400,000,000	
<b>Total TNF18 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>400,000,000</b>	
<b>Total For TNF18</b>								<b>0.00</b>	<b>0</b>	<b>400,000,000</b>	
TORQ2 On 15/04/2022 Spot Bond			100.00000	0.00000	100.03783			0.00	0	0	
<b>Total TORQ2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TORQ2</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TORQ3 On 15/04/2022 Spot Bond			100.00000	0.00000	100.03893			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.03896				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	100.04405				0.00	0	0
<b>Total TORQ5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.05480				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>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.03898				0.00	0	0
<b>Total TORQ7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.98453				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	100.88371				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	100.90162				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	95.78898				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	95.52321				0.00	0	0
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	99.72376	10.00000	99.69617				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	99.73063	9.75000	99.70372				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	9.73672	100.00000	9.71077				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.31095				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	101.39023				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	101.43425				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.44305				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	101.68927				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	102.23271				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE01L On 31/07/2019 Spot Bond			100.00000	11.93702	100.00000	11.88452				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>
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	99.87358				0.00	0	0
<b>Total TSP153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	98.94281				0.00	0	0
<b>Total TSP156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	98.50500				0.00	0	0
<b>Total TSP158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	97.32395				0.00	0	0
<b>Total TSP160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	98.02386				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	97.80090			0.00	0	0
<b>Total TSP163 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP163</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	97.55778			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>
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	97.31747			0.00	0	0
<b>Total TSP166 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP166</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	96.59394			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	96.32491			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	99.13651			0.00	0	0
<b>Total TSP169 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP169</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	95.68040			0.00	0	0
<b>Total TSP170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	95.50184			0.00	0	0
<b>Total TSP171 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP171</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	95.20119			0.00	0	0
<b>Total TSP172 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP172</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	94.88209			0.00	0	0
<b>Total TSP173 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP173</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	94.60346			0.00	0	0
<b>Total TSP174 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP174</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	95.44476			0.00	0	0
<b>Total TSP175 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP175</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP176 On 02/01/2015 Spot Bond				100.00000	0.00000	99.26901				0.00	0	0
<b>Total TSP176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	94.35378				0.00	0	0
<b>Total TSP177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	93.54023				0.00	0	0
<b>Total TSP178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	12.52963	100.00000	12.49928				0.00	0	0
<b>Total TTO01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC04 On 19/01/2015 Spot Bond			100.00000	88.65549	100.00000	88.44739				0.00	0	0
<b>Total TWC04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 25/11/2014 Spot Bond				100.00000	0.00000	101.69355				0.00	0	0
<b>Total TWC064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 26/11/2014 Spot Bond				100.00000	0.00000	101.61945				0.00	0	0
<b>Total TWC065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 27/11/2014 Spot Bond				100.00000	0.00000	101.58277				0.00	0	0
<b>Total TWC066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 09/04/2015 Spot Bond			100.00000	68.61147	100.00000	68.09648				0.00	0	0
<b>Total TWC067 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC067</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 12/01/2015 Spot Bond				100.00000	0.00000	100.62877				0.00	0	0
<b>Total TWC068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 19/01/2015 Spot Bond				100.00000	0.00000	102.24944				0.00	0	0
<b>Total TWC069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 14/01/2015 Spot Bond				100.00000	0.00000	102.00599				0.00	0	0
<b>Total TWC070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC07 On 16/01/2015 Spot Bond				100.00000	0.00000	101.93122			0.00	0	0
<b>Total TWC071 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC071</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 21/01/2015 Spot Bond				100.00000	0.00000	101.81841			0.00	0	0
<b>Total TWC072 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC072</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 10/02/2015 Spot Bond				100.00000	0.00000	100.64418			0.00	0	0
<b>Total TWC073 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC073</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	101.76770			0.00	0	0
<b>Total TWCJ13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	101.94518			0.00	0	0
<b>Total TWCJ14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 27/11/2014 Spot Bond				100.00000	0.00000	101.59510			0.00	0	0
<b>Total TWCM13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	101.95143			0.00	0	0
<b>Total TWCM14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			8.79000	111.37815	8.79000	111.35170			0.00	0	0
<b>Total UG21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total UTR042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total UTR043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.96167			0.00	0	0
<b>Total VKC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	100.98409			0.00	0	0
<b>Total VKC05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.18499			0.00	0	0
<b>Total VKE01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.19069			0.00	0	0
<b>Total VKE02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.19100			0.00	0	0
<b>Total VKE03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.05171			0.00	0	0
<b>Total VKE04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.07949			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			6.84000	107.74367	6.84000	113.96143			0.00	0	10,000,000,000
<b>Total WS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For WS04</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
WS05 On 01/08/2018 Spot Bond			1.41000	242.58838	1.41000	242.54994			0.00	0	0
<b>Total WS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WS05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP1 On 28/05/2015 Spot Bond			6.54500	101.04703	6.54500	101.02935			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			7.15000	104.00860	7.15000	103.98875			0.00	0	4,700,000,000
<b>Total WSP2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,700,000,000</b>
<b>Total For WSP2</b>									<b>0.00</b>	<b>0</b>	<b>4,700,000,000</b>
WSP3 On 28/05/2019 Spot Bond			7.50500	105.45210	7.50500	105.43098			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			7.83000	104.97303	7.83000	104.95112			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			7.93000	105.17598	7.93000	105.15375		3,172,000,000,000.00		400,000,000	2,900,000,000
<b>Total WSP5 SPOT</b>								<b>3,172,000,000,000.00</b>		<b>400,000,000</b>	<b>2,900,000,000</b>
<b>Total For WSP5</b>								<b>3,172,000,000,000.00</b>		<b>400,000,000</b>	<b>2,900,000,000</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			
Z014	On	30/06/2015	Spot Bond			6.17500	96.34992	6.17500	96.33400			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			6.10500	94.66271	6.10500	94.64707			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			5.64000	99.84572	5.64000	99.83032			0.00	0	0			
<b>Total Z025 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>			
<b>Total For Z025</b>												<b>0.00</b>	<b>0</b>	<b>0</b>			
Z071	On	01/07/2015	Spot Bond			6.17500	96.33400	6.17500	96.31808			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			6.89500	71.93622	6.89500	71.92275			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	53.03187	100.00000	52.93126			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	28.07043	100.00000	28.01718			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>46,694,711,740,077,000.00</b>	<b>635,180,099,800</b>	<b>988,605,340,200</b>
<b>Total for SPOT :</b>															<b>46,694,711,740,077,000.00</b>	<b>635,180,099,800</b>	<b>988,605,340,200</b>
<b>Total Futures</b>														<b>46 694 712 256 657 600.00</b>	<b>635,180,103,982</b>	<b>988,605,723,171</b>	
<b>Total Options</b>											<b>0.00</b>	<b>0</b>	<b>32,313</b>				
<b>Grand Total:</b>											<b>46,694,712,256,657,600.00</b>	<b>635,180,103,982</b>	<b>988,605,755,484</b>				